



**State of New Jersey**

DEPARTMENT OF THE TREASURY  
DIVISION OF INVESTMENT  
P.O. BOX 290  
TRENTON, NJ 08625-0290


CHRIS CHRISTIE  
*Governor*

KIM GUADAGNO  
*Lt. Governor*

ANDREW P. SIDAMON-ERISTOFF  
*State Treasurer*

September 13, 2010

MEMORANDUM TO: The State Investment Council

FROM: Timothy M. Walsh   
Director

**SUBJECT: Investment Reports**

Attached please find the Investment Reporting Package for the month of August 2010.

## **Key Points and Issues For August 2010**

### **Director's Note**

The publicly traded global equity markets had a difficult August. The US Stock Market, as evidenced by the S&P 1500, was down 4.66%. The International Developed stock markets were also negative, but to a lesser extent. The Custom International Equity Index was down 2.76%. Conversely, the global Fixed Income markets were very strong. The Barclays Long Government/Credit bond index was positive 5.22%, while the Citibank World Global Bond Index was up 1.94%. In addition, there were small positive returns in US TIPS, high yield, and mortgage backed securities. Although the month of August is historically marked by light economic activity, August 2010 was characterized by an uptick in mergers and acquisitions by large companies with significant cash holdings. Hopefully, this will be the spark for a rally in US and International equity indices.

The Pension Fund was down 0.09% versus the council benchmark of positive 0.10%. The underperformance was due to slight underperformance in US and international equities, as well as the US fixed income portfolio.

The market value of the Pension Fund on August 31 was \$68.3 billion.

### **Domestic Equity**

- US equities in Common Pension Fund A fell 4.93% in August, more than the 4.66% decline in the benchmark S&P 1500. The Fund's minimal holdings in large telephone companies AT&T and Verizon (both had positive stock gains for the month) accounted for most of the variation with the benchmark's return in August. For the fiscal year-to-date, Common Pension Fund A equities have gained 2.05% versus 1.99% for the S&P 1500. For calendar year-to-date, Common Pension Fund A equities are down 3.89% versus a 4.16% decline for the benchmark.
- Common Pension Fund A was a net buyer of financial, industrial, technology and material stocks in August, and a net seller of consumer, energy, telecom and utility stocks, for total net sales in August of \$53 million. The Fund remains overweight in the industrial, technology and material sectors, and underweight in financials, consumer and telecommunications sectors.

### **International Equity**

- Performance for Common Pension Fund D for August was -2.83% versus -2.76% for the Custom International Equity Index, the benchmark for the international portfolio.

- Asia/Pacific ex-Japan was the most underweight region in the portfolio and the best performing area on an absolute basis adding 32 basis points positive contribution to return for the month. Japan, being slightly underweight to the benchmark, produced a marginally positive contribution to return for the month of August. At the country level UK and Australia were the strongest positive contributors with 21 and 18 basis points positive contribution each.
- Financials, Materials, and Energy were the largest positive sector contributors to return while Industrials and Consumer Discretionary negatively impacted our relative returns.
- We were net buyers of \$322 million of international markets equities in August. We added another \$237 million in Emerging Markets exposure through ETF and direct investments, bringing this asset class to slightly overweight.
- In accordance with State Investment Council regulations, we are reporting that Southern Copper Corporation, which is incorporated in United States, will be classified as an emerging market company based upon our review of the various factors as set forth in the regulations.

### **Domestic Fixed Income**

- Performance for Common Pension Fund B for August was up 4.31%. Excluding the TIPS and high-yield positions contained within Common Pension Fund B, performance was 4.67% versus 5.22% for the Barclays Long Government/Credit Index. For the calendar year-to-date period, Common Pension Fund B (excluding TIPS and High Yield) returned 16.29% versus 17.53% for the Barclays Long Government/Credit Index. The duration of Common Pension Fund B (excluding TIPS and high yield) was 11.39 years as of August 31, 2010.
- The high yield portfolio was up 0.61% for August versus 0.04% for the Barclays High Yield Index. The high yield portfolio was up 7.99% for the calendar year-to-date period versus 8.27% for the Barclays High Yield Index. The TIPS portfolio returned 4.41% in August versus 1.72% for the Barclays TIPS Index, and was up 11.08% for the calendar year-to-date versus 6.36% for the Barclays TIPS Index.
- Within domestic fixed income, we were net buyers of \$260.84 million in domestic fixed income in August, consisting of purchases of \$549.75 million partially offset by sales of \$288.91 million.

### **Alternatives**

- The commodity portfolio was down -1.56% as compared to -2.55% for the Dow Jones UBS Total Return benchmark. For the calendar year-to-date, the commodity portfolio returned -4.32% versus -5.93% for the benchmark.

- The Hedge Fund portfolio returned 0.26% for August versus its benchmark return of 0.01%. For the calendar year-to-date, hedge fund portfolio returned 2.22% versus negative 0.42% for the HFRI Fund of Funds Composite Index. We received a partial redemption of \$4.5 million during the month of August.
- We funded approximately \$132.6 million of commitments to private equity and real estate investments in August. Additionally, we received distributions of approximately \$36.7 million during the month. The largest capital call for the month was \$11 million for a private equity fund of funds manager.

### **Cash Management Fund**

- Total assets in the Cash Management Fund were \$11.2 billion as of August 31, 2010. The current yield is 0.34% for state participants and 0.24% for “non-State” participants.

**EXHIBIT 1  
PENSION FUND ASSET ALLOCATIONS AS OF**

**Current Allocations (8/31/10)      Prior Allocations**

	Actual		Target Benchmark		6/30/2010		3/31/2010		12/31/09		9/30/09		6/30/09	
	(Mils.)	%	(Mils.)	%	(Mils.)	%	(Mils.)	%	(Mils.)	%	(Mils.)	%	(Mils.)	%
COMMON FUND - A														
EQUITY	15,691	23.0	12,968	19.00	15,656	23.4	18,538	27.2	19,002	27.9	18,252	26.8	16,765	26.6
BONDS	15,539	22.8	12,968	19.00	15,454	23.1	17,978	26.4	18,437	27.1	17,571	25.8	16,327	25.9
CASH	45	0.1			43	0.1	45	0.1	44	0.1	68	0.1	40	0.1
	107	0.2			159	0.2	515	0.8	521	0.8	613	0.9	398	0.6
COMMON FUND - B														
FIXED INCOME	25,017	36.7	26,449	38.75	23,780	35.6	22,385	32.9	22,506	33.1	23,353	34.2	22,410	35.6
HIGH YIELD	23,076	33.8	24,060	35.25	21,850	32.7	20,536	30.2	20,152	29.6	21,317	31.3	20,067	31.9
CASH	1,867	2.7	2,389	3.50	1,772	2.7	1,760	2.6	1,727	2.5	1,726	2.5	1,737	2.8
	74	0.1			158	0.2	89	0.1	627	0.9	310	0.5	606	1.0
COMMON FUND - D														
EQUITY	13,061	19.1	13,651	20.00	12,913	19.3	14,294	21.0	14,863	21.8	14,924	21.9	12,270	19.5
EMERGING MARKETS	9,677	14.2	10,238	15.00	10,332	15.5	12,377	18.2	13,201	19.4	12,842	18.8	11,014	17.5
FIXED INCOME	3,141	4.6	3,413	5.00	2,351	3.5	1,504	2.2	1,376	2.0	1,238	1.8	1,015	1.6
CASH	243	0.4			230	0.3	384	0.6	254	0.4	812	1.2	210	0.3
COMMON FUND - E														
HEDGE FUNDS	10,962	16.1	13,139	19.25	10,815	16.2	9,984	14.7	9,367	13.8	8,415	12.3	8,075	12.8
COMMODITIES	3,370	4.9	4,607	6.75	3,546	5.3	3,022	4.4	2,916	4.3	2,824	4.1	2,743	4.4
PRIVATE EQUITY	1,033	1.5	2,730	4.00	1,000	1.5	746	1.1	761	1.1	712	1.0	641	1.0
REAL ESTATE	4,462	6.5	3,754	5.50	4,227	6.3	3,748	5.5	3,618	5.3	3,113	4.6	2,982	4.7
INFRASTRUCTURE	1,993	2.9	2,048	3.00	1,824	2.7	1,736	2.6	1,719	2.5	1,625	2.4	1,589	2.5
CASH	104	0.2			218	0.3	441	0.6	50	0.1	141	0.2	120	0.2
MORTGAGES	114	0.2			119	0.2	126	0.2	131	0.2	130	0.2	146	0.2
P&F MORTGAGES	1,277	1.9	2,048	3.00	1,294	1.9	1,322	1.9	1,343	2.0	1,376	2.0	1,368	2.2
CASH	2,133	3.1	2,048	3.00	2,274	3.4	1,396	2.1	866	1.3	1,748	2.6	1,901	3.0
BONDS		0.0				0.0	0	0.0		0.0		0.0	0	0.0
TOTAL FUNDS	68,255	100.0	68,255	100.00	66,851	100.0	68,045	100.0	68,078	100.0	68,198	100.0	62,935	100.0

*Figures are unaudited and are subject to change*

EXHIBIT 1  
ASSET RE-ALLOCATIONS (in millions)

	Month Ending 8/31/2010	Quarter to Date 9/30/2010	Quarter Ending 6/30/2010	Quarter Ending 3/31/2010	Quarter Ending 12/31/2009	Quarter Ending 9/30/2009
COMMON FUND A	\$ -	\$ (175.00)	\$ (750.00)	\$ (1,450.00)	\$ (600.00)	\$ (700.00)
COMMON FUND B	-	-	(700.00)	(300.00)	(300.00)	(400.00)
COMMON FUND D	-	(375.00)	450.00	(650.00)	(400.00)	200.00
COMMON FUND E	-	50.00	100.00	1,100.00	500.00	200.00
MORTGAGES	-	-	-	-	-	-
CASH	-	500.00	(300.00)	1,300.00	800.00	700.00

Figures are unaudited and are subject to change

Reflects the most recent market values available for alternative investments through the period noted.

**Exhibit 1A**  
**CURRENT PORTFOLIO VS FY 2010 INVESTMENT PLAN**  
**August 31, 2010**

	Aug 10 Actual %	FY 2010 Plan %	Difference	Aug 10 Estimated/ Unaudited \$	FY 2010 Plan \$	Difference	Notes
US Equity Total	22.77%	18.00%	4.77%	15,540	12,286	3,254	
US Small Cap Equity	0.00%	1.00%	-1.00%		683	(683)	
Intl Equity Developed Markets	14.15%	15.00%	-0.85%	9,657	10,238	(581)	
Intl Equity Emerging Markets	4.60%	5.00%	-0.40%	3,143	3,413	(270)	
<b>Total Public Equity</b>	<b>41.52%</b>	<b>39.00%</b>	<b>2.52%</b>	<b>28,340</b>	<b>26,619</b>	<b>1,721</b>	
US Fixed Income	30.12%	30.25%	-0.13%	20,557	20,647	(90)	
US High Yield	2.74%	3.50%	-0.76%	1,867	2,389	(522)	
Intl Fixed Income	0.00%	0.00%	0.00%				
<b>Total Public Fixed Income</b>	<b>32.85%</b>	<b>33.75%</b>	<b>-0.90%</b>	<b>22,424</b>	<b>23,036</b>	<b>(612)</b>	
Commodities and Other Real Assets TIPS	1.51%	4.00%	-2.49%	1,033	2,730	(1,697)	
	5.69%	5.00%	0.69%	3,886	3,413	473	
<b>Total Inflation Sensitive Assets</b>	<b>7.21%</b>	<b>9.00%</b>	<b>-1.79%</b>	<b>4,919</b>	<b>6,143</b>	<b>(1,224)</b>	
Private Equity	6.55%	5.50%	1.05%	4,470	3,754	716	
Direct Real Estate	2.92%	3.00%	-0.08%	1,993	2,048	(55)	
Absolute Return	4.94%	6.75%	-1.81%	3,370	4,607	(1,237)	
<b>Total Alternatives</b>	<b>14.41%</b>	<b>15.25%</b>	<b>-0.84%</b>	<b>9,833</b>	<b>10,409</b>	<b>(576)</b>	
<b>Cash and Cash receivables</b>	<b>4.01%</b>	<b>3.00%</b>	<b>1.01%</b>	<b>2,739</b>	<b>2,048</b>	<b>691</b>	
<b>Total</b>	<b>100.00%</b>	<b>100.00%</b>	<b>0.00%</b>	<b>68,255</b>	<b>68,255</b>	<b>(0)</b>	

**Exhibit 2**  
**Preliminary Report on Performance**  
**Unaudited and Estimated**

	Est Fiscal YTD 8/31/2010	Est Calendar YTD 8/31/2010	Est 1 month (EOM) 8/31/2010	Est Quarter Ended 6/30/2010	Est Quarter Ended 3/31/2010	Est Quarter Ended 12/31/2009	Est Quarter Ended 9/30/2009	Est Quarter Ended 6/30/2009
<b>Total Pension Fund</b>	3.91%	3.89%	-0.09%	-2.81%	2.87%	2.60%	11.95%	11.41%
<b>Total Fund Benchmark</b>	4.10%	4.18%	0.10%	-2.32%	2.45%	1.79%	12.01%	12.71%
<b>Common Fund A</b>	2.07%	-3.89%	-4.87%	-10.82%	5.58%	6.69%	15.19%	16.38%
<b>S&amp;P 1500 Composite</b>	1.99%	-4.16%	-4.66%	-11.18%	5.80%	5.96%	16.05%	16.32%
Equity Only-including hedges	2.05%	-3.90%	-4.93%	-10.95%	5.75%	6.94%	14.84%	16.35%
Domestic hedges	0.00%	-0.01%	0.00%	0.00%	-0.01%	0.01%	-0.10%	-0.32%
Equity Only-ex hedges	2.05%	-3.89%	-4.93%	-10.96%	5.76%	6.93%	14.95%	16.68%
<b>Common Fund B</b>	5.66%	14.75%	4.31%	6.63%	1.85%	-0.42%	8.78%	4.20%
<b>Barclays Long Govt/Credit</b>	6.61%	17.53%	5.22%	8.56%	1.55%	-2.64%	8.52%	4.87%
Corporate, Treasuries, Agencies	6.16%	16.29%	4.67%	7.51%	1.90%	-1.76%	9.34%	4.56%
High Yield	4.11%	7.99%	0.61%	-2.09%	5.95%	6.40%	15.89%	27.65%
<b>Barclays High Yield Index</b>	3.59%	8.27%	0.04%	-0.11%	4.62%	6.19%	14.21%	23.04%
TIPS	4.01%	11.08%	4.41%	7.07%	-0.26%	2.34%	2.79%	-0.06%
<b>Barclay's TIPS Index</b>	1.87%	6.36%	1.72%	3.82%	0.56%	1.76%	3.08%	0.68%
<b>Common Fund D</b>	4.95%	-6.34%	-2.83%	-11.72%	1.09%	2.36%	18.99%	23.14%
<b>Custom International Equity Index</b>	6.08%	-5.86%	-2.76%	-12.17%	1.04%	1.85%	20.01%	26.55%
Developed Equity Markets	4.40%	-7.81%	-3.21%	-12.45%	0.87%	1.78%	19.36%	24.37%
Emerging Equity Markets	7.47%	1.58%	-1.94%	-8.46%	3.25%	8.61%	23.13%	36.64%
<b>Common Fund E</b>	NA	NA	NA	-0.37%	1.52%	2.06%	5.63%	4.25%
Hedge Funds	1.77%	2.22%	0.26%	-2.76%	3.30%	3.84%	8.97%	9.19%
<b>HFRI Fund of Funds Composite</b>	0.79%	-0.42%	0.01%	-2.58%	1.42%	1.47%	4.43%	4.80%
Private Equity	NA	NA	NA	0.68%	3.68%	2.74%	7.37%	5.59%
<b>Cambridge Associates</b>	NA	NA	NA	NA	4.41%	5.86%	6.14%	4.41%
Real Estate	NA	NA	NA	3.44%	1.73%	-5.36%	-5.27%	-10.11%
<b>NCREIF(NPI)</b>	NA	NA	NA	3.31%	0.76%	-2.11%	-3.32%	-5.20%
Commodities	3.67%	-4.32%	-1.56%	-5.12%	-2.73%	9.15%	4.95%	12.59%
<b>DJUBS TR Index</b>	4.06%	-5.93%	-2.55%	-4.81%	-5.03%	9.03%	4.24%	11.65%
<b>Mortgages-Backed Securities</b>	0.38%	5.39%	-0.15%	2.31%	2.62%	1.31%	1.62%	2.65%
<b>Barclays MBS</b>	1.01%	5.62%	0.15%	2.97%	1.54%	0.57%	2.31%	0.70%
<b>Cash Mgt. Fund</b>	0.06%	0.25%	0.03%	0.09%	0.10%	0.11%	0.14%	0.21%
<b>US Treasury Bills-3mos.</b>	0.03%	0.08%	0.01%	0.04%	0.02%	0.03%	0.04%	0.05%
<p>Note:  Pension Fund Benchmark: Prior to 4/1/2010, benchmark was based on FY2009 investment allocation weights. On 4/1/2010, the benchmark is modified for FY2010  Common Fund D benchmark: Prior to 4/1/2010, the benchmark was Custom International Developed Markets Index. Started on 4/1/2010, the benchmark was changed to Custom International Equity Index</p>								



**Exhibit 2**  
Preliminary Report on Performance

	Annualized Returns as of 8/31/2010			
	1-Yr	3-Yrs	5-Yrs	10-Yrs
<b>Total Pension Fund</b>	10.12	0.00	4.47	3.00
<b>Total Fund Benchmark</b>	9.42	-1.99	2.75	2.37
<b>Common Fund A</b>	6.82	-6.00	1.12	-1.67
<b>S&amp;P 1500</b>	5.57	-8.26	-0.68	-1.15
<b>Common Fund B</b>	17.01	11.38	8.10	7.89
<b>Barclays Long Gov/Credit Index</b>	17.30	11.48	8.12	7.68
<b>Common Fund D</b>	-0.28	-6.26	3.62	1.96
<b>Custom International Equity Index</b>	-0.41	-10.23	1.38	1.29
<b>Common Fund E - Private Equity*</b>	15.15	-2.80		
<b>Common Fund E - Real Estate*</b>	-5.67	-16.06		
<b>Common Fund E - Hedge Funds</b>	10.01	-1.59		
<b>Common Fund E - Commodity</b>	6.07	-3.01		
*Annualized returns end date as of June, 2010				

**Exhibit 3**  
**Domestic Equity Holdings by Sector and Industry**  
**Common Fund A vs SP 1500 Supercomposite 7/31/10**  
**Common Fund A Transactions From 7/1/10 - 8/31/10**

<b>Economic Sector</b>	<b>Portfolio Weight</b>	<b>Benchmark Weight</b>	<b>Difference</b>	<b>Net Pur/Sale \$US (MTD)</b>	<b>Net Pur/Sale \$US (FYTD)</b>
<b>Consumer Discretionary</b>	<b>9.94</b>	<b>10.71</b>	<b>-0.77</b>	<b>(32,042,544)</b>	<b>(51,772,307)</b>
Auto Components	0.89	0.27	0.63	(16,310,678)	(24,246,774)
Automobiles	0.06	0.42	-0.36		528,495
Distributors	0.04	0.09	-0.05		(2,010,735)
Diversified Consumer Services	0.14	0.25	-0.11	(469,434)	1,747,650
Hotels Restaurants & Leisure	1.27	1.84	-0.56	(3,094,437)	(1,663,421)
Household Durables	0.55	0.52	0.03	1,731,068	16,993,705
Internet & Catalog Retail	0.32	0.64	-0.32	(17,104,272)	(46,216,912)
Leisure Equipment & Products	0.19	0.18	0.01		(5,797,610)
Media	3.08	2.87	0.22	1,802,860	3,762,074
Multiline Retail	0.91	0.83	0.08	1,037,050	(3,329,511)
Specialty Retail	1.78	2.15	-0.37	(2,845,302)	(4,752,781)
Textiles Apparel & Luxury Goods	0.71	0.66	0.04	3,210,600	13,213,513
<b>Consumer Staples</b>	<b>9.93</b>	<b>10.85</b>	<b>-0.92</b>	<b>(15,257,545)</b>	<b>(46,524,802)</b>
Beverages	2.06	2.52	-0.46		(12,504,992)
Food & Staples Retailing	1.77	2.27	-0.49	(11,712,362)	(4,880,996)
Food Products	1.89	1.96	-0.07	935,939	(945,823)
Household Products	2.24	2.35	-0.11	(4,481,122)	(7,923,797)
Personal Products	0.15	0.24	-0.09		(13,293,674)
Tobacco	1.83	1.52	0.31		(6,975,520)
<b>Energy</b>	<b>10.01</b>	<b>10.24</b>	<b>-0.23</b>	<b>(23,209,213)</b>	<b>(30,333,997)</b>
Energy Equipment & Services	1.43	1.78	-0.36	(3,021,386)	19,657,659
Oil Gas & Consumable Fuels	8.58	8.46	0.13	(20,187,827)	(49,991,655)
<b>Financials</b>	<b>14.36</b>	<b>16.46</b>	<b>-2.10</b>	<b>35,177,351</b>	<b>7,588,009</b>
Capital Markets	2.91	2.35	0.56	6,935,526	(9,121,227)
Commercial Banks	1.92	2.97	-1.05	4,614,990	(7,778,617)
Consumer Finance	0.59	0.78	-0.19		
Diversified Financial Services	3.73	3.71	0.01	3,292,330	7,415,590
Insurance	2.07	4.09	-2.03	21,286,968	15,106,490
Real Estate Investment Trusts (REITs)	3.04	2.25	0.78	(952,462)	1,647,745
Real Estate Management & Development	0.01	0.08	-0.06		318,028
Thrifts & Mortgage Finance	0.10	0.23	-0.13		
<b>Health Care</b>	<b>12.25</b>	<b>11.70</b>	<b>0.55</b>	<b>(763,163)</b>	<b>11,949,484</b>
Biotechnology	1.59	1.38	0.20	(2,080,050)	34,029,374
Health Care Equipment & Supplies	1.86	1.93	-0.07	(2,338,702)	1,598,521
Health Care Providers & Services	2.29	2.20	0.10		18,307,772
Health Care Technology	0.16	0.09	0.08		(513,968)
Life Sciences Tools & Services	0.28	0.47	-0.19	(318,579)	(459,779)
Pharmaceuticals	6.06	5.62	0.44	3,974,168	(41,012,435)
<b>Industrials</b>	<b>12.93</b>	<b>11.09</b>	<b>1.84</b>	<b>11,858,351</b>	<b>(40,673,490)</b>
Aerospace & Defense	3.17	2.57	0.59	125,432,995	114,510,366
Air Freight & Logistics	1.33	1.01	0.32	(43,143,006)	(33,630,678)
Airlines	0.72	0.12	0.60	(26,567,880)	(68,716,814)
Building Products	0.04	0.10	-0.06		
Commercial Services & Supplies	0.67	0.68	-0.01	(901,679)	(2,648,682)
Construction & Engineering	1.08	0.30	0.78	(2,979,420)	(341,030)
Electrical Equipment	0.57	0.64	-0.06	(9,960,937)	(17,833,318)
Industrial Conglomerates	1.04	2.19	-1.16	(2,429,658)	(1,041,528)
Machinery	1.90	2.22	-0.32	9,880,305	5,874,624
Marine	0.04	0.03	0.01		
Professional Services	0.14	0.21	-0.07	(163,553)	1,958,026
Road & Rail	2.13	0.85	1.28	(35,301,797)	(33,212,627)
Trading Companies & Distributors	0.09	0.18	-0.09	(2,007,020)	(5,591,830)
Transportation Infrastructure	0.02	--	0.02		

**Exhibit 3**  
**Domestic Equity Holdings by Sector and Industry**  
**Common Fund A vs SP 1500 Supercomposite 7/31/10**  
**Common Fund A Transactions From 7/1/10 - 8/31/10**

Economic Sector	Portfolio Weight	Benchmark Weight	Difference	Net Pur/Sale \$US (MTD)	Net Pur/Sale \$US (FYTD)
<b>Information Technology</b>	<b>19.63</b>	<b>17.97</b>	<b>1.66</b>	<b>15,797,258</b>	<b>(7,232,686)</b>
Communications Equipment	1.85	2.26	-0.41	5,940,394	20,504,300
Computers & Peripherals	4.88	3.78	1.11	28,551,449	23,063,455
Electronic Equipment Instruments & Components	1.15	0.76	0.39	17,033,960	(4,262,297)
Internet Software & Services	1.89	1.65	0.24	(25,278,405)	(28,657,762)
IT Services	2.05	3.05	-1.00	(1,424,122)	7,632,839
Office Electronics	--	0.12	-0.12		
Semiconductors & Semiconductor Equipment	2.88	2.47	0.41	5,553,528	(20,221,215)
Software	4.93	3.89	1.04	(14,579,548)	(5,292,007)
<b>Materials</b>	<b>5.13</b>	<b>3.88</b>	<b>1.25</b>	<b>16,731,706</b>	<b>51,335,961</b>
Chemicals	2.25	2.17	0.08	(3,706,767)	(12,468,431)
Construction Materials	0.11	0.09	0.02		
Containers & Packaging	0.87	0.33	0.54	35,201,276	114,556,642
Metals & Mining	1.56	1.11	0.45	(14,778,905)	(34,867,035)
Paper & Forest Products	0.34	0.19	0.15	16,103	(15,885,214)
<b>Telecommunication Services</b>	<b>1.20</b>	<b>2.95</b>	<b>-1.75</b>	<b>(22,497,628)</b>	<b>244,377</b>
Diversified Telecommunication Services	0.12	2.60	-2.48	(19,406,860)	10,834,813
Wireless Telecommunication Services	1.08	0.35	0.73	(3,090,768)	(10,590,436)
<b>Utilities</b>	<b>3.90</b>	<b>4.14</b>	<b>-0.24</b>	<b>(37,190,941)</b>	<b>(104,846,906)</b>
Electric Utilities	1.83	2.04	-0.21	(24,861,047)	(65,509,702)
Gas Utilities	0.24	0.36	-0.12	1,206,972	(3,206,327)
Independent Power Producers & Energy Traders	0.54	0.17	0.36	3,171,530	1,512,988
Multi-Utilities	1.22	1.53	-0.30	(13,460,538)	(29,201,347)
Water Utilities	0.06	0.03	0.03	(3,247,859)	(8,442,519)
<b>[Unassigned]</b>	<b>0.71</b>	<b>--</b>	<b>0.71</b>	<b>(1,948,803)</b>	<b>(910,563)</b>
[Unassigned]	0.71	--	0.71	(1,948,803)	(910,563)
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>--</b>	<b>(53,345,171)</b>	<b>(211,176,920)</b>

**Exhibit 5**  
Domestic Equity Performance Attribution  
A Fund vs SP 1500 Supercomposite  
6/30/10 - 8/31/10

Economic Sector	A FUND				S&P 1500 Supercomposite				Variation				Attribution Analysis			
	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Allocation Effect	Selection Effect	Interaction Effect	Total Effect			
<b>Consumer Discretionary</b>	10.02	2.13	0.21	10.68	2.85	0.29	-0.66	-0.72	-0.08	-0.01	-0.07	0.00	-0.08			
Auto Components	0.98	6.18	0.06	0.27	1.09	0.00	0.71	5.09	0.06	-0.00	0.01	0.03	0.04			
Automobiles	0.06	8.25	0.00	0.43	11.14	0.04	-0.37	-2.89	-0.04	-0.03	-0.01	0.01	-0.03			
Distributors	0.04	6.29	0.00	0.09	3.03	0.00	-0.05	3.25	0.00	-0.00	0.00	-0.00	0.00			
Diversified Consumer Services	0.14	7.43	0.00	0.28	-14.70	-0.04	-0.14	18.48	0.04	0.02	0.05	-0.03	0.05			
Hotels Restaurants & Leisure	1.21	7.43	0.08	1.79	6.59	0.11	-0.58	0.85	-0.03	-0.02	0.01	-0.00	-0.01			
Household Durables	0.52	-3.25	-0.02	0.52	0.40	0.00	-0.00	-3.65	-0.02	0.00	-0.02	0.00	-0.02			
Internet & Catalog Retail	0.41	18.79	0.08	0.59	21.29	0.10	-0.18	-2.50	-0.02	-0.02	-0.01	0.01	-0.03			
Leisure Equipment & Products	0.19	0.86	0.00	0.18	-2.54	-0.00	0.01	3.40	0.01	-0.00	0.01	-0.00	0.00			
Media	3.09	-0.12	0.01	2.88	2.97	0.09	0.21	-3.09	-0.08	0.00	-0.08	-0.01	-0.09			
Multiline Retail	0.90	3.65	0.03	0.81	2.76	0.02	0.09	0.89	0.01	0.00	0.01	0.00	0.01			
Specialty Retail	1.81	-2.42	-0.04	2.18	-2.10	-0.04	-0.37	0.32	0.00	0.02	-0.01	0.00	0.01			
Textiles Apparel & Luxury Goods	0.68	-0.34	-0.01	0.66	1.68	0.01	0.02	-2.02	-0.02	-0.00	-0.01	0.00	-0.02			
<b>Consumer Staples</b>	9.79	4.44	0.42	10.61	4.72	0.48	-0.82	-0.28	-0.06	-0.02	-0.03	0.00	-0.05			
Beverages	1.98	7.39	0.14	2.42	8.17	0.18	-0.44	-0.78	-0.05	-0.02	-0.02	0.00	-0.04			
Food & Staples Retailing	1.85	-0.01	0.00	2.28	1.00	0.02	-0.43	-1.01	-0.02	0.01	-0.02	0.00	-0.01			
Food Products	1.80	4.09	0.08	1.88	4.83	0.09	-0.08	-0.74	-0.02	-0.00	0.00	0.00	-0.01			
Household Products	2.24	0.72	0.02	2.33	0.46	0.01	-0.10	0.26	0.00	0.00	0.01	-0.00	0.01			
Personal Products	0.17	7.26	0.02	0.23	12.72	0.03	-0.06	-5.45	-0.01	-0.00	-0.01	0.00	-0.01			
Tobacco	1.75	10.72	0.17	1.46	10.88	0.14	0.29	-0.16	0.03	0.02	-0.00	-0.00	-0.01			
<b>Energy</b>	10.00	4.80	0.47	10.25	3.23	0.32	-0.25	1.57	0.14	-0.00	0.15	-0.00	0.15			
Energy Equipment & Services	1.40	10.57	0.13	1.84	2.54	0.06	-0.45	8.03	0.07	-0.01	0.14	-0.03	0.09			
Oil Gas & Consumable Fuels	8.60	3.96	0.34	8.41	3.37	0.27	0.19	0.59	0.07	0.01	0.05	0.00	0.05			
<b>Financials</b>	14.36	-0.01	0.03	16.65	-1.16	-0.15	-2.29	1.15	0.18	0.07	0.19	-0.03	0.23			
Capital Markets	2.94	3.15	0.09	2.40	2.97	0.07	0.54	0.17	0.02	0.01	0.00	0.00	0.01			
Commercial Banks	2.05	-8.14	-0.15	3.18	-7.83	-0.23	-1.13	-0.31	0.08	0.11	-0.01	0.00	0.10			
Consumer Finance	0.60	-0.48	-0.00	0.80	0.33	0.01	-0.19	-0.81	-0.01	0.00	-0.01	0.00	-0.00			
Diversified Financial Services	3.83	-4.82	-0.16	3.88	-5.59	-0.19	-0.05	0.77	0.03	0.00	0.03	-0.00	0.04			
Insurance	1.95	1.38	0.02	3.95	0.42	0.02	-1.99	0.97	0.01	0.05	0.03	-0.02	0.05			
Real Estate Investment Trusts (REITs)	2.87	8.38	0.22	2.14	8.82	0.17	0.73	-0.44	0.05	0.03	-0.01	-0.02	0.04			
Real Estate Management & Development	0.01	-0.44	-0.00	0.07	14.98	0.01	-0.06	-15.42	-0.01	-0.01	-0.01	0.01	-0.01			
Thriffs & Mortgage Finance	0.10	-2.20	-0.00	0.24	-2.38	-0.00	-0.13	0.18	0.00	0.01	0.00	-0.00	0.01			
<b>Health Care</b>	12.09	0.24	-0.01	11.77	-0.88	-0.12	0.32	1.12	0.11	-0.00	0.13	0.00	0.13			
Biotechnology	1.54	7.77	0.10	1.39	2.42	0.03	0.15	5.35	0.08	0.01	0.07	0.00	0.08			
Health Care Equipment & Supplies	1.92	-5.19	-0.10	2.03	-6.73	-0.13	-0.10	1.54	0.03	0.01	0.03	-0.00	0.04			
Health Care Providers & Services	2.32	-6.41	-0.16	2.28	-5.69	-0.13	0.04	-0.72	-0.02	0.00	-0.02	-0.00	-0.02			
Health Care Technology	0.16	-2.83	-0.00	0.08	-0.99	-0.00	0.08	-1.84	-0.00	-0.00	-0.00	-0.00	-0.01			
Life Sciences Tools & Services	0.30	-11.59	-0.03	0.51	-10.64	-0.05	-0.21	-0.95	0.02	0.03	-0.00	0.00	0.03			
Pharmaceuticals	5.84	3.63	0.19	5.48	3.56	0.18	0.36	0.07	0.01	0.01	-0.00	0.00	0.01			
<b>Industrials</b>	13.12	1.16	0.15	11.03	2.20	0.23	2.09	-1.04	-0.08	0.00	-0.11	-0.02	-0.12			
Aerospace & Defense	2.60	-0.28	-0.04	2.65	-1.09	-0.03	-0.05	0.81	-0.01	-0.01	0.02	0.00	0.01			
Air Freight & Logistics	1.49	11.12	0.15	0.97	12.59	0.11	0.51	-1.47	0.05	0.05	-0.01	0.00	0.04			
Airlines	0.97	-3.25	-0.01	0.12	-0.88	-0.00	0.85	-2.37	-0.01	-0.02	-0.00	-0.02	-0.04			
Building Products	0.04	0.13	0.00	0.10	-3.14	-0.00	-0.06	3.26	0.00	0.00	0.00	-0.00	0.00			
Commercial Services & Supplies	0.66	1.93	0.01	0.68	-0.74	-0.00	-0.02	2.67	0.02	0.00	0.02	-0.00	0.02			

Exhibit 5

Domestic Equity Performance Attribution  
A Fund vs SP 1500 Supercomposite  
6/30/10 - 8/31/10

Economic Sector	A FUND			S&P 1500 Supercomposite			Variation			Attribution Analysis			
	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Allocation Effect	Selection Effect	Interaction Effect	Total Effect
Construction & Engineering	1.08	-3.23	-0.03	0.30	-1.67	-0.00	0.78	-1.56	-0.03	-0.03	-0.00	-0.01	-0.04
Electrical Equipment	0.61	3.83	0.04	0.63	6.33	0.04	-0.02	-2.50	-0.02	-0.00	-0.01	0.00	-0.02
Industrial Conglomerates	1.06	-0.82	-0.01	2.08	0.09	-0.00	-1.01	-0.91	-0.02	-0.01	0.01	0.01	-0.10
Machinery	2.01	1.12	0.02	2.22	5.92	0.12	-0.21	-4.79	-0.10	-0.01	-0.10	0.01	-0.10
Marine	0.03	14.72	0.00	0.03	3.13	0.00	0.00	11.60	0.00	0.00	0.00	0.00	0.00
Professional Services	0.15	-12.59	-0.02	0.22	-4.30	-0.01	-0.06	-8.29	-0.01	0.00	-0.02	0.01	-0.01
Road & Rail	2.29	1.04	0.02	0.85	1.74	0.01	1.45	-0.70	0.01	-0.01	-0.01	-0.01	-0.02
Trading Companies & Distributors	0.10	11.86	0.02	0.19	-2.26	-0.00	-0.08	14.12	0.02	0.00	0.03	-0.01	0.02
Transportation Infrastructure	0.02	6.33	0.00	--	--	--	0.02	6.33	0.00	0.00	--	--	0.00
<b>Information Technology</b>	<b>19.98</b>	<b>-0.95</b>	<b>-0.13</b>	<b>18.46</b>	<b>-0.17</b>	<b>0.03</b>	<b>1.52</b>	<b>-0.78</b>	<b>-0.16</b>	<b>-0.03</b>	<b>-0.13</b>	<b>-0.01</b>	<b>-0.18</b>
Communications Equipment	1.88	-1.14	-0.03	2.33	3.04	0.06	-0.45	-4.17	-0.09	-0.01	-0.09	0.02	-0.08
Computers & Peripherals	4.82	-3.68	-0.15	3.93	-5.14	-0.18	0.89	1.45	0.02	-0.06	0.06	0.01	0.01
Electronic Equipment Instruments & Components	1.16	-3.97	-0.05	0.80	-3.25	-0.02	0.36	-0.72	-0.02	-0.02	-0.01	-0.00	-0.03
Internet Software & Services	2.02	1.35	0.03	1.64	3.74	0.05	0.39	-2.40	-0.02	0.01	-0.04	-0.01	-0.04
IT Services	2.03	0.48	0.01	3.09	0.60	0.02	-1.05	-0.12	-0.01	0.02	-0.00	0.00	0.01
Office Electronics	--	--	--	0.12	5.94	0.01	-0.02	-5.94	-0.01	-0.00	--	--	-0.00
Semiconductors & Semiconductor Equipment	3.07	-5.87	-0.15	2.67	-6.14	-0.14	0.41	0.27	-0.01	-0.03	0.01	0.00	-0.02
Software	4.99	4.13	0.21	3.89	5.69	0.22	1.10	-1.56	-0.02	0.04	-0.06	-0.02	-0.03
<b>Materials</b>	<b>4.74</b>	<b>12.86</b>	<b>0.55</b>	<b>3.80</b>	<b>8.15</b>	<b>0.29</b>	<b>0.94</b>	<b>4.70</b>	<b>0.25</b>	<b>0.05</b>	<b>0.17</b>	<b>0.04</b>	<b>0.26</b>
Chemicals	2.19	11.50	0.24	2.10	11.05	0.21	0.09	0.45	0.03	0.01	0.02	0.00	0.03
Construction Materials	0.12	-13.64	-0.02	0.10	-12.74	-0.01	0.02	-0.90	-0.00	-0.00	-0.00	-0.00	-0.00
Containers & Packaging	0.52	4.88	-0.01	0.33	2.74	0.01	0.19	2.14	-0.02	-0.01	0.01	0.00	0.00
Metals & Mining	1.50	19.51	0.26	1.06	7.64	0.08	0.44	11.86	0.18	0.02	0.11	0.04	0.18
Paper & Forest Products	0.41	11.55	0.07	0.21	1.12	0.01	0.21	10.43	0.06	0.01	0.02	0.02	0.05
<b>Telecommunication Services</b>	<b>1.25</b>	<b>2.34</b>	<b>0.03</b>	<b>2.76</b>	<b>11.61</b>	<b>0.29</b>	<b>-1.52</b>	<b>-9.28</b>	<b>-0.26</b>	<b>-0.13</b>	<b>-0.22</b>	<b>0.12</b>	<b>-0.24</b>
Diversified Telecommunication Services	0.14	15.56	0.02	2.41	13.19	0.28	-2.27	2.37	-0.26	-0.23	0.05	-0.05	-0.22
Wireless Telecommunication Services	1.11	0.30	0.01	0.36	1.29	0.01	0.75	-1.00	0.00	-0.00	-0.00	-0.01	-0.01
<b>Utilities</b>	<b>3.97</b>	<b>7.98</b>	<b>0.32</b>	<b>3.98</b>	<b>8.73</b>	<b>0.33</b>	<b>-0.01</b>	<b>-0.75</b>	<b>-0.01</b>	<b>-0.00</b>	<b>-0.03</b>	<b>0.00</b>	<b>-0.03</b>
Electric Utilities	1.88	9.91	0.19	1.96	9.78	0.18	-0.07	0.13	0.01	-0.01	0.00	0.00	-0.00
Gas Utilities	0.25	1.11	0.00	0.37	1.79	0.01	-0.12	-0.68	-0.00	0.00	0.00	0.00	-0.00
Independent Power Producers & Energy Traders	0.53	-2.60	-0.01	0.17	-0.21	0.00	0.35	-2.39	-0.01	-0.01	-0.00	-0.01	-0.02
Multi-Utilities	1.23	11.38	0.13	1.45	10.19	0.14	-0.22	1.19	-0.00	-0.02	0.02	-0.00	-0.01
Water Utilities	0.08	7.91	0.01	0.03	10.87	0.00	0.05	-2.96	0.00	0.00	-0.00	-0.00	-0.01
[Unassigned]	0.69	3.39	0.02	0.00	-0.35	0.00	0.69	3.73	0.02	-0.02	-0.00	0.02	0.01
[Unassigned]	0.69	3.39	0.02	0.00	-0.35	0.00	0.69	3.73	0.02	-0.02	0.00	0.02	0.01
<b>Total</b>	<b>100.00</b>	<b>2.06</b>	<b>2.06</b>	<b>100.00</b>	<b>1.99</b>	<b>1.99</b>	<b>--</b>	<b>0.07</b>	<b>0.07</b>	<b>-0.09</b>	<b>0.04</b>	<b>0.12</b>	<b>0.07</b>

**Exhibit 6**  
**Top 20 Underweights Domestic Equities in the Domestic Equity Portfolio/SP 1500 by Market Capitalization**  
**Common Fund A vs SP 1500**

Symbol	Company Name	A MV (\$ Mils.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500 Basis Pts.	Over/Under vs. SP1500 (\$ Mils.)	Percent Price Gain/Loss vs. the SP1500		YTD
							1 month	3 month	
T	AT&T Inc.	0.00	0.00	1.49	-1.49	-228.54	7.96	14.21	-4.99
GE	General Electric Co.	63.89	0.42	1.47	-1.05	-161.89	-5.28	-7.45	-4.03
VZ	Verizon Communications	4.42	0.03	0.79	-0.76	-116.68	6.54	19.32	-11.14
CVX	Chevron Corp.	115.42	0.75	1.41	-0.66	-100.86	1.81	4.09	-4.17
SLB	Schlumberger Ltd	0.00	0.00	0.62	-0.62	-95.52	-4.52	0.54	-16.78
BRK.B	Berkshire Hathaway Inc -CIB	0.00	0.00	0.50	-0.50	-76.28	4.87	15.07	18.53
BA	Boeing Co.	0.00	0.00	0.43	-0.43	-66.35	-4.16	0.84	14.72
CSCO	Cisco Systems Inc.	105.66	0.69	1.11	-0.42	-64.96	-7.37	-8.56	-15.12
JNJ	Johnson & Johnson	167.81	1.09	1.48	-0.39	-59.97	3.73	2.43	-11.04
CAT	Caterpillar Inc.	0.00	0.00	0.39	-0.39	-59.65	-2.80	10.58	13.13
HD	Home Depot Inc.	11.92	0.08	0.45	-0.37	-57.41	3.24	-13.85	-3.25
WMT	Wal-Mart Stores	95.44	0.62	0.99	-0.37	-56.67	3.85	4.20	-5.43
KO	Coca-Cola Co.	132.49	0.86	1.21	-0.35	-53.72	6.00	12.63	-2.54
IBM	International Business Machines Corp.	174.61	1.14	1.47	-0.33	-51.24	1.07	2.67	-5.73
F	Ford Motor Co.	6.81	0.04	0.36	-0.32	-49.09	-6.53	0.84	13.50
AMGN	Amgen Inc.	23.39	0.15	0.47	-0.31	-48.28	-0.43	3.91	-8.73
XOM	Exxon Mobil Corp	390.16	2.54	2.84	-0.31	-46.98	3.96	1.70	-13.48
INTC	Intel Corp.	102.82	0.67	0.95	-0.29	-44.02	-8.32	-12.62	-11.96
MON	Monsanto Co.	0.00	0.00	0.29	-0.29	-43.88	1.63	14.52	-31.62
FCX	Freeport-Mcmoran Copper & Gold -CIB	7.04	0.05	0.31	-0.27	-41.05	3.43	4.68	-12.37

**Exhibit 6**  
**Top 20 Overweights Domestic Equities in the Domestic Equity Portfolio/SP 1500 by Market Capitalization**  
**Common Fund A vs SP 1500**

Symbol	Company Name	8/31/2010 A MV (\$ Mil.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500 Basis Pts.	Over/Under vs. SP1500 (\$ Mil.)	Percent Price Gain/Loss vs. the SP1500		
							1 month	3 month	YTD
AAPL	Apple Computer Inc.	460.75	3.00	2.06	0.94	143.85	-0.87	-1.62	15.08
MRK	Merck & Co. Inc.	259.29	1.69	1.00	0.68	104.85	5.99	7.43	-4.95
MSFT	Microsoft Corp.	359.33	2.34	1.68	0.65	100.68	-3.68	-4.51	-22.44
JPM	J.P. Morgan Chase & Co.	306.81	1.99	1.35	0.64	98.46	-6.40	-5.61	-13.97
EPR	Entertainment Properties Trust	92.54	0.60	0.02	0.58	89.69	6.95	8.06	20.36
CLF	Cleveland-Cliffs Inc	98.58	0.64	0.08	0.56	86.87	9.74	10.13	28.08
UNP	Union Pacific Corp	134.35	0.87	0.34	0.53	81.72	1.89	5.56	13.22
LLY	Lilly (Eli) & Co.	129.00	0.84	0.32	0.51	79.18	0.35	7.97	-4.87
NOC	Northrop Grumman Corp.	95.48	0.62	0.15	0.47	72.05	-2.71	-6.53	-2.86
DOW	Dow Chemical Co.	111.92	0.73	0.27	0.46	70.76	-6.38	-5.78	-11.94
BLK	Blackrock Inc.	67.53	0.44	0.00	0.44	67.53	-5.07	-11.74	-38.77
UPS	United Parcel Service	131.08	0.85	0.44	0.42	63.97	3.45	6.18	11.45
CE	Celanese Corp	53.18	0.35	0.00	0.35	53.18	-0.45	-3.34	-17.17
COP	ConocoPhillips Co.	161.01	1.05	0.74	0.31	47.25	0.31	5.84	3.13
STJ	St Jude Medical Inc	61.21	0.40	0.11	0.29	44.54	-0.53	-2.93	-5.44
TEL	Tyco Electronics	42.86	0.28	0.00	0.28	42.86	-2.94	-9.89	1.51
KSU	Kansas City Southern Industries Inc.	43.35	0.28	0.03	0.25	38.38	-5.90	-10.34	-1.35
URS	Urs Corp	40.11	0.26	0.03	0.23	35.75	-6.76	-16.29	-19.56
MCK	Mckesson Corp.	58.24	0.38	0.15	0.23	35.58	-1.15	-12.09	-5.52
LMT	Lockheed Martin Corp.	66.71	0.43	0.21	0.23	35.12	-1.74	-8.43	-6.81

**Exhibit 7**  
50 Largest Domestic Equity Holdings in Common A

Symbol	Company Name	8/31/2010	A MV (\$ Mils.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500 Basis Pts.	Over/Under vs. SP1500 (\$ Mils.)	Percent Price Gain/Loss vs. the SP1500		YTD
								1 month	3 month	
AAPL	Apple Computer Inc.		460.75	3.00	2.06	0.94	143.85	-0.87	-1.62	15.08
XOM	Exxon Mobil Corp		390.16	2.54	2.84	-0.31	-46.98	3.96	1.70	-13.48
MSFT	Microsoft Corp.		359.33	2.34	1.68	0.65	100.68	-3.68	-4.51	-22.44
JPM	J.P Morgan Chase & Co.		306.81	1.99	1.35	0.64	98.46	-6.40	-5.61	-13.97
MRK	Merck & Co. Inc.		259.29	1.69	1.00	0.68	104.85	5.99	7.43	-4.95
PG	Procter & Gamble Co		221.45	1.44	1.58	-0.14	-22.24	2.08	1.28	-2.08
PFE	Pfizer Inc.		180.75	1.18	1.21	-0.03	-4.93	11.19	8.53	-12.81
IBM	International Business Machines Corp.		174.61	1.14	1.47	-0.33	-51.24	1.07	2.67	-5.73
BAC	Bank Of America Corp.		168.71	1.10	1.18	-0.09	-13.34	-7.72	-18.43	-18.19
JNJ	Johnson & Johnson		167.81	1.09	1.48	-0.39	-59.97	3.73	2.43	-11.04
COP	ConocoPhillips Co.		161.01	1.05	0.74	0.31	47.25	0.31	5.84	3.13
ORCL	Oracle Systems Corp		151.94	0.99	0.82	0.16	25.24	-2.04	1.68	-10.23
WFC	Wells Fargo Co		148.33	0.96	1.17	-0.21	-31.99	-11.83	-15.54	-13.86
PEP	Pepsico Inc		146.25	0.95	0.95	0.00	-0.20	3.04	5.39	4.61
PM	Philip Morris Intl		144.83	0.94	0.88	0.06	9.47	5.97	21.48	6.72
HPQ	Hewlett-Packard Co.		138.82	0.90	0.83	0.07	11.46	-11.92	-12.66	-25.14
UNP	Union Pacific Corp		134.35	0.87	0.34	0.53	81.72	1.89	5.56	13.22
KO	Coca-Cola Co.		132.49	0.86	1.21	-0.35	-53.72	6.00	12.63	-2.54
UPS	United Parcel Service		131.08	0.85	0.44	0.42	63.97	3.45	6.18	11.45
LLY	Lilly (Eli) & Co.		129.00	0.84	0.32	0.51	79.18	0.35	7.97	-4.87
CVX	Chevron Corp.		115.42	0.75	1.41	-0.66	-100.86	1.81	4.09	-4.17
DOW	Dow Chemical Co.		111.92	0.73	0.27	0.46	70.76	-6.38	-5.78	-11.94
GS	Goldman Sachs Group Inc.		110.90	0.72	0.67	0.05	7.45	-4.71	-1.27	-19.06
CSCO	Cisco Systems Inc.		105.66	0.69	1.11	-0.42	-64.96	-7.37	-8.56	-15.12
DIS	Disney (Walt) Company		103.52	0.67	0.59	0.09	13.51	0.98	0.88	0.31
INTC	Intel Corp.		102.82	0.67	0.95	-0.29	-44.02	-8.32	-12.62	-11.96
MO	Altria Group Inc.		101.93	0.66	0.44	0.22	34.49	6.87	15.67	14.72
CLF	Cleveland-Cliffs Inc		98.58	0.64	0.08	0.56	86.87	9.74	10.13	28.08
MCD	Mcdonald'S Corp.		96.74	0.63	0.74	-0.11	-16.32	9.70	13.36	16.50
NOC	Northrop Grumman Corp.		95.48	0.62	0.15	0.47	72.05	-2.71	-6.53	-2.86
WMT	Wal-Mart Stores		95.44	0.62	0.99	-0.37	-56.67	3.85	4.20	-5.43
EPR	Entertainment Properties Trust		92.54	0.60	0.02	0.58	89.69	6.95	8.06	20.36
ABT	Abbott Laboratories		92.35	0.60	0.72	-0.12	-18.10	6.04	8.45	-8.33
C	Citigroup Inc.		88.33	0.57	0.79	-0.22	-33.66	-5.87	-3.42	10.88
UTX	United Technologies Corp		88.28	0.57	0.58	0.00	-0.52	-3.28	1.14	-5.79



**Exhibit 7**  
50 Largest Domestic Equity Holdings in Common A

Symbol	Company Name	8/31/2010	A MV (\$ Milis.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500		Percent Price Gain/Loss vs. the SP1500		YTD
						Basis Pts.	(\$ Milis.)	1 month	3 month	
CVS	Cvs Corp.		77.46	0.50	0.35	0.16	23.91	-6.04	-17.48	-14.87
AXP	American Express Co.		73.40	0.48	0.46	0.02	2.73	-6.03	4.27	-1.55
OXY	Occidental Petroleum Corp		72.68	0.47	0.57	-0.10	-15.26	-0.42	-6.80	-9.29
QCOM	Qualcomm Inc		71.99	0.47	0.58	-0.11	-17.06	5.74	12.22	-17.23
USB	U S Bancorp		70.35	0.46	0.39	0.07	10.73	-8.87	-9.92	-8.00
SPG	Simon Property Group Inc.		69.57	0.45	0.25	0.20	31.52	5.81	10.03	12.49
FDX	Fdx Corp.		67.67	0.44	0.24	0.20	31.33	0.36	-1.66	-5.60
BLK	Blackrock Inc.		67.53	0.44	0.00	0.44	67.53	-5.07	-11.74	-38.77
LMT	Lockheed Martin Corp.		66.71	0.43	0.21	0.23	35.12	-1.74	-8.43	-6.81
CL	Colgate-Palmolive Co.		64.63	0.42	0.34	0.08	12.82	-1.66	-1.43	-10.09
GE	General Electric Co.		63.89	0.42	1.47	-1.05	-161.89	-5.28	-7.45	-4.03
KFT	Kraft Foods Inc		62.76	0.41	0.49	-0.08	-12.35	6.93	8.22	9.27
DVN	Devon Energy Corp.		61.50	0.40	0.25	0.15	23.29	1.76	-1.30	-17.73
STJ	St Jude Medical Inc		61.21	0.40	0.11	0.29	44.54	-0.53	-2.93	-5.44
APC	Anadarko Petroleum Corp.		60.52	0.39	0.22	0.17	26.84	-0.83	-7.67	-25.73

**Exhibit 8**  
**20 Best Performing Large Cap Stocks in the Domestic Equity Portfolio/SP 1500 Index**  
**Over the Past 30 Days**

Symbol	8/31/2010 Company Name	A MV (\$ Mil.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500 Basis Pts.	Over/Under vs. SP1500 (\$ Mil.)	Percent Price Gain/Loss vs. the SP1500		
							1month	3 month	
								YTD	
AKAM	Akamai Technologies Inc.	3.70	0.02	0.08	-0.06	-8.63	26.63	21.19	82.28
MOS	Mosaic Co.	28.63	0.19	0.00	0.19	28.63	26.35	29.23	-4.15
ADM	Archer-Daniels-Midland Co.	17.19	0.11	0.18	-0.07	-11.00	17.42	25.99	-2.43
EBAY	Ebay Inc.	23.13	0.15	0.25	-0.10	-14.86	16.33	12.59	-1.70
CRM	Salesforce.com Inc	0.00	0.00	0.12	-0.12	-18.13	16.02	31.48	47.99
NEM	Newmont Mining Corp.	53.93	0.35	0.27	0.08	12.21	12.72	16.03	26.65
INTU	Intuit Inc.	0.00	0.00	0.13	-0.13	-19.36	11.70	23.11	37.39
LVS	Las Vegas Sands Corp	4.99	0.03	0.00	0.03	4.99	11.54	26.45	90.70
PFE	Pfizer Inc.	180.75	1.18	1.21	-0.03	-4.93	11.19	8.53	-12.81
SYMC	Symantec Corp	19.17	0.12	0.10	0.02	3.33	11.00	0.69	-23.48
CTXS	Citrix Systems Inc.	8.13	0.05	0.10	-0.05	-7.62	10.97	38.75	39.53
CTSH	Cognizant Tech Solutions	0.00	0.00	0.16	-0.16	-25.31	10.83	19.75	26.85
PCG	Pg&E Corp	13.00	0.08	0.17	-0.09	-13.72	10.78	17.45	4.75
AMZN	Amazon Com Inc.	26.40	0.17	0.41	-0.24	-36.29	10.43	2.83	-7.98
UNH	United Healthcare Corp	41.65	0.27	0.34	-0.07	-10.60	10.20	14.40	4.69
CLF	Cleveland-Cliffs Inc	98.58	0.64	0.08	0.56	86.87	9.74	10.13	28.08
MCD	Mcdonald'S Corp.	96.74	0.63	0.74	-0.11	-16.32	9.70	13.36	16.50
GIS	General Mills Inc.	30.02	0.20	0.22	-0.02	-3.18	9.65	4.35	0.72
CI	Cigna Corp.	16.75	0.11	0.08	0.02	3.84	9.09	-0.64	-9.53
BMY	Bristol-Myers Squibb Co.	32.36	0.21	0.42	-0.21	-31.94	9.09	16.07	2.38

**Exhibit 9**  
**20 Worst Performing Large Cap Stocks in the Domestic Equity Portfolio/SP 1500 Index**  
 Over the Past 30 Days

Symbol	Company Name	8/31/2010 A MV (\$ Milis.)	A WT %	SP 1500 Weight (%)	Over/Under vs. SP1500 Basis Pts.	Over/Under vs. SP1500 (\$ Milis.)	Percent Price Gain/Loss vs. the SP1500		
							1 month	3 month	YTD
SNDK	Sandisk Corp	3.43	0.02	0.07	-0.05	-8.01	-17.55	-23.41	18.18
BHI	Baker Hughes Inc.	47.70	0.31	0.16	0.15	23.74	-16.91	4.22	-5.78
ISRG	Intuitive Surgical	0.00	0.00	0.10	-0.10	-15.43	-14.06	-13.36	-11.56
IP	International Paper Co.	0.00	0.00	0.08	-0.08	-12.79	-13.22	-10.41	-25.43
	Hartford Financial Services Group								
HIG	Inc.	0.00	0.00	0.08	-0.08	-12.96	-12.00	-18.56	-15.78
HPQ	Hewlett-Packard Co.	138.82	0.90	0.83	0.07	11.46	-11.92	-12.66	-25.14
WFC	Wells Fargo Co	148.33	0.96	1.17	-0.21	-31.99	-11.83	-15.54	-13.86
PNC	Pnc Bank Corp	39.03	0.25	0.25	0.00	-0.17	-10.83	-16.36	-4.60
CNX	Consol Energy Inc.	21.53	0.14	0.07	0.07	10.91	-10.49	-8.87	-35.94
S	Sprint Corp.	50.70	0.33	0.11	0.22	33.76	-10.26	-20.77	6.56
FITB	Fifth Third Bancorp	0.00	0.00	0.08	-0.08	-12.78	-10.23	-13.02	11.28
STI	Suntrust Banks Inc	0.00	0.00	0.11	-0.11	-16.27	-9.26	-13.42	10.35
MDT	Medtronic Inc	27.48	0.18	0.33	-0.15	-23.08	-9.12	-15.02	-27.35
USB	U S Bancorp	70.35	0.46	0.39	0.07	10.73	-8.87	-9.92	-8.00
SCHW	Schwab (Charles) Corp	13.85	0.09	0.12	-0.03	-4.73	-8.85	-18.23	-31.88
SPLS	Staples Inc	10.34	0.07	0.12	-0.06	-8.57	-8.75	-14.57	-28.26
XRX	Xerox Corp	0.00	0.00	0.11	-0.11	-17.16	-8.66	-5.30	0.00
INTC	Intel Corp.	102.82	0.67	0.95	-0.29	-44.02	-8.32	-12.62	-11.96
RF	Regions Finl Corp	0.00	0.00	0.08	-0.08	-11.90	-8.18	-12.58	20.98
PRU	Prudential Financial Inc.	46.07	0.30	0.22	0.08	11.74	-8.07	-9.56	0.64

**EXHIBIT 10**  
**COMMON PENSION FUND A**  
**20 Largest Total Purchases and Sales for Domestic Equities**  
**8/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
66680710	NORTHROP GRUMMAN CORP.	1,085,000.00	62,530,898.75
53983010	LOCKHEED MARTIN CORP.	850,000.00	61,733,154.70
05722410	BAKER HUGHES IN	1,120,000.00	47,622,205.00
36955010	GENERAL DYNAMICS CORP	620,000.00	38,174,260.00
65163910	NEWMONT MINING CORP.	550,000.00	31,289,419.80
30249130	FMC CORP	500,000.00	31,016,338.12
26000310	DOVER CORP	627,000.00	28,253,981.90
59156R10	METLIFE, INC.	640,000.00	26,244,672.00
42823610	HEWLETT-PACKARD CO	600,000.00	25,175,080.00
G4779110	INGERSOLL-RAND PLC	662,000.00	22,352,044.60
87986810	TEMPLE-INLAND INC	860,000.00	16,033,618.55
14965A10	CAVIUM NETWORKS INC	525,000.00	13,995,057.50
85206110	SPRINT NEXTEL CORP	3,000,000.00	13,645,300.00
26864810	EMC CORP/MASS	650,000.00	12,033,600.00
04273510	ARROW ELECTRONICS INC	470,000.00	11,893,604.00
50025510	KOHL'S CORP	250,000.00	11,832,005.00
24702R10	DELL INC	1,000,000.00	11,690,050.00
46625H10	JP MORGAN CHASE & CO	300,000.00	11,560,970.00
67459910	OCCIDENTAL PETROLEUM CORP.	145,000.00	10,781,151.50
23326R10	DG FASTCHANNEL	372,700.00	8,545,934.78

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Sold</b>	<b>\$ Amount Sold</b>
18683K10	CLIFFS NATURAL RESOURCES	720,000.00	43,748,688.88
31428X10	FEDEX CORP	526,000.00	43,142,276.80
83211010	SMITH INTERNATIONAL INC	850,000.00	37,094,287.51
65584410	NORFOLK SOUTHERN CORP.	400,000.00	21,693,720.08
23282010	CYTEC INDUSTRIES INC.	406,600.00	20,023,539.76
92343V10	VERIZON COMMUNICATIONS INC	650,000.00	19,406,531.55
16676410	CHEVRON CORP.	250,000.00	19,327,598.18
27864210	EBAY INC	800,000.00	17,845,817.96
27805810	EATON CORP.	250,000.00	17,799,839.00
59170810	METROPCS COMMUNICATIONS INC.	1,840,000.00	16,275,263.18
12640810	CSX CORP	303,000.00	15,017,650.68
91301710	UNITED TECHNOLOGIES CORP	190,000.00	13,695,658.38
15087010	CELANESE CORPORATION SERIES A	500,000.00	13,640,825.63
70109410	PARKER HANNIFIN CORP	200,000.00	12,101,465.33
24702R10	DELL INC	1,000,000.00	11,948,197.50
93114210	WAL-MART STORES, INC.	230,000.00	11,712,163.78
50025510	KOHL'S CORP	250,000.00	11,577,144.15
90254980	UAL CORP	550,000.00	11,526,679.90
69515610	PACKAGING CORP OF AMERICA	487,400.00	11,506,503.60
02313510	AMAZON.COM INC	81,700.00	9,958,803.35

**EXHIBIT 10**  
**COMMON PENSION FUND A**  
**20 Largest Total Purchases and Sales for Domestic Equities**  
**7/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
66680710	NORTHROP GRUMMAN CORP.	1,105,000.00	63,664,590.75
53983010	LOCKHEED MARTIN CORP.	850,000.00	61,733,154.70
05722410	BAKER HUGHES IN	1,120,000.00	47,622,205.00
31428X10	FEDEX CORP	615,000.00	46,938,418.50
65163910	NEWMONT MINING CORP.	700,000.00	40,170,664.80
36955010	GENERAL DYNAMICS CORP	620,000.00	38,174,260.00
30249130	FMC CORP	500,000.00	31,016,338.12
22836810	CROWN HOLDINGS INC	1,150,000.00	30,915,161.50
05849810	BALL CORP	550,000.00	30,489,940.00
26000310	DOVER CORP	627,000.00	28,253,981.90
42823610	HEWLETT-PACKARD CO	650,000.00	27,314,980.00
37555810	GILEAD SCIENCES INC	790,000.00	26,855,259.31
59156R10	METLIFE, INC.	640,000.00	26,244,672.00
92343V10	VERIZON COMMUNICATIONS INC	900,000.00	24,026,554.00
40621610	HALLIBURTON CO	800,000.00	22,656,810.00
G4779110	INGERSOLL-RAND PLC	662,000.00	22,352,044.60
08143710	BEMIS COMPANY	750,000.00	21,835,537.00
62007610	MOTOROLA	2,500,000.00	19,374,620.00
14965A10	CAVIUM NETWORKS INC	625,000.00	16,650,807.50
71708110	PFIZER INC	1,115,000.00	16,103,951.00

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Sold</b>	<b>\$ Amount Sold</b>
18683K10	CLIFFS NATURAL RESOURCES	1,008,000.00	58,705,301.26
31428X10	FEDEX CORP	526,000.00	43,142,276.80
91131210	UNITED PARCEL SERVICE-CL B	615,000.00	37,425,457.60
83211010	SMITH INTERNATIONAL INC	850,000.00	37,094,287.51
90254980	UAL CORP	1,350,000.00	29,625,979.65
58933Y10	MERCK & CO. INC.	765,000.00	26,061,043.41
53245710	ELI LILLY & CO.	780,000.00	25,650,723.84
45814010	INTEL CORP	1,225,000.00	25,475,903.73
16676410	CHEVRON CORP.	335,000.00	25,181,525.73
91301710	UNITED TECHNOLOGIES CORP	350,000.00	24,529,539.17
92343V10	VERIZON COMMUNICATIONS INC	750,000.00	22,206,384.16
02313510	AMAZON.COM INC	181,700.00	21,873,602.92
65584410	NORFOLK SOUTHERN CORP.	400,000.00	21,693,720.08
74150340	PRICELINE.COM	100,000.00	21,211,661.46
23282010	CYTEC INDUSTRIES INC.	406,600.00	20,023,539.76
47816010	JOHNSON & JOHNSON	340,000.00	19,988,227.91
00176510	AMR CORP.	2,615,000.00	18,030,053.00
27864210	EBAY INC	800,000.00	17,845,817.96
27805810	EATON CORP.	250,000.00	17,799,839.00
59170810	METROPCS COMMUNICATIONS INC.	1,840,000.00	16,275,263.18

Exhibit 11

Portfolio: Common Fund B  
 Benchmark: Barclays US Long Gov/Credit  
 Period 7/30/2010-8/31/2010

	Portfolio	Benchmark	Difference
Number of Issues	595	1,328	-733
Market Value	19,172,744,493	1,701,628,462	17,471,116,030
Price	107.6	119.9	-12.3
Total Return	4.67	5.22	-0.55
Price Return	4.29	4.78	-0.49
Coupon Return	0.40	0.44	-0.03
Quality Rating	AA3/A1	AA3/A1	n/a
Coupon	5.195	6.046	-0.852
Current Yield	4.862	5.046	-0.184
Duration	11.39	13.35	-1.97
Yield to Mat	4.383	4.437	-0.054
Yield to Worst	4.370	4.397	-0.027
Mod Dur to Mat	11.14	13.04	-1.89
Mod Dur to Worst	10.96	12.95	-1.99
OAS	139.5	117.5	22.1
OAS Duration	10.88	12.64	-1.75
Convexity	1.89	2.62	-0.74
Maturity	19.09	23.33	-4.23



Portfolio: Common Fund B  
 Benchmark: Barclays US Long Gov/Credit

Exhibit 13  
 By Moody's Rating

	Total	Aaa	Aa	A	Baa	> Ba	N/A
<b>Market Value [%]</b>							
Portfolio	100.00	26.13	16.60	31.70	21.81	3.45	0.31
Benchmark	100.00	47.11	8.86	22.05	21.98		
Difference	0.00	-20.98	7.74	9.64	-0.17	3.45	0.31
<b>Duration</b>							
Portfolio	11.39	11.66	11.11	11.98	10.46	10.90	
Benchmark	13.35	14.16	13.01	13.13	11.97		
Difference	-1.97	-2.50	-1.90	-1.15	-1.51	10.90	
<b>Mod Dur to Worst</b>							
Portfolio	10.96	11.18	10.39	11.57	10.35	10.31	
Benchmark	12.95	13.68	12.78	12.78	11.64		
Difference	-1.99	-2.51	-2.39	-1.21	-1.29	10.31	
<b>Yield to Mat</b>							
Portfolio	4.383	3.239	4.624	4.680	5.095	4.711	
Benchmark	4.437	3.351	4.940	5.303	5.694		
Difference	-0.054	-0.112	-0.315	-0.623	-0.599	4.711	
<b>OAS</b>							
Portfolio	139.5	26.6	153.8	162.2	223.0	201.7	
Benchmark	117.5	8.3	167.2	203.4	245.2		
Difference	22.1	18.3	-13.4	-41.2	-22.2	201.7	
<b>Duration [cntr]</b>							
Portfolio	11.39	3.07	1.87	3.84	2.31	0.29	
Benchmark	13.35	6.67	1.15	2.90	2.63		
Difference	-1.97	-3.60	0.71	0.95	-0.32	0.29	



**Exhibit 14**  
**Top 20 Issuers by Market Value**

Portfolio: Common Fund B

	Issuer Name	Market Value [%]
US/T	UNITED STATES TREASURY NOTE/BO	9.57
US/S	UNITED STATES TREASURY STRIP C	4.09
FHLMC	FEDERAL HOME LOAN MORTGAGE	2.79
T	AT&T	2.31
VZ	VERIZON	2.21
TVA	TENNESEE V.A. - PRIN STRIP	1.72
COP	CONOCOPHILLIPS	1.69
BRK	BERKSHIRE HATHAWAY	1.34
US/SP	UNITED STATES TREASURY STRIP P	1.33
GE	GENERAL ELECTRIC	1.21
QHEL	HYDRO QUEBEC	1.16
RFCSP	RESIDUAL FUNDING - STRIP	1.08
JNJ	JOHNSON & JOHNSON	1.04
CSX	CSX CORP	0.99
PFE	PFZIER	0.95
AID	ISRAEL GOVERNMENT AID BOND	0.93
FE	FIRST ENERGY	0.92
IBM	INTERNATIONAL BUSINESS MACHINE	0.89
TRP	TransCanada Pipelines Ltd	0.89
AEP	AMERICAN ELECTRIC POWER	0.88

**EXHIBIT 15**  
**COMMON PENSION FUND B**  
**Total Purchases and Sales for Domestic Fixed Income**  
**8/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
709223ZZ	PENNSYLVANIA TURNPIKE REVENUE	50,000,000.00	50,000,000.00
42809HAD	HESS CORPORATION NOTES	50,000,000.00	49,652,000.00
373334JS	GEORGIA POWER CO SR NOTES	40,000,000.00	39,614,400.00
927804FJ	VIRGINIA ELECTRIC & POWER CO SR	35,000,000.00	34,925,100.00
6832348K	PROVINCE OF ONTARIO BONDS	25,000,000.00	27,919,000.00
25459HAW	DIRECTV HOLDINGS LLC SR NOTES	25,000,000.00	24,983,500.00
842400FQ	SOUTHERN CALIF EDISON CO BDS	25,000,000.00	24,841,000.00
4581X0BQ	INTER-AMERICAN DEV BK GLOBAL BDS	25,000,000.00	24,825,750.00
500769DZ	KFW GLOBAL NOTES	25,000,000.00	24,822,500.00
880591DM	TENNESSEE VALLEY AUTH BONDS	15,000,000.00	21,267,450.00
088365EM	BEXAR CNTY TEX HOSP DIST BABS	20,000,000.00	20,000,000.00
693476BL	PNC FUNDING CORP SENIOR NOTES	20,000,000.00	19,891,200.00
59334PDA	MIAMI DADE CNTY TRANSIT BABS	15,000,000.00	15,000,000.00
057224AZ	BAKER HUGHES INCORPORATED SR NTS	15,000,000.00	14,935,500.00
797440BM	SAN DIEGO GAS & ELEC 1ST MTG BDS	15,000,000.00	14,834,550.00
097023AX	BOEING CO SR NOTES	10,000,000.00	13,001,100.00
748148QR	QUEBEC PROVINCE OF CANADA	8,000,000.00	11,858,720.00
87354TBG	TACOMA WASH RGL WTR SUPPLY BABS	11,000,000.00	11,000,000.00
013817AU	ALCOA INC SR NOTES	10,000,000.00	10,105,200.00
94973VAS	WELLPOINT INC NOTES	10,000,000.00	9,985,500.00
988498AG	YUM! BRANDS INC SR NOTES	10,000,000.00	9,973,840.00
219350AV	CORNING INCORPORATED NOTES	10,000,000.00	9,932,000.00
478160AV	JOHNSON & JOHNSON NOTES	10,000,000.00	9,788,400.00
232285AQ	CUYAHOGA CNTY OHIO PUB LIBR BABS	7,000,000.00	7,000,000.00
854502AA	STANLEY BLACK & DECKER NOTES	7,000,000.00	6,994,750.00
55907RAA	MAGELLAN MIDSTREAM PARTNERS NTS	7,000,000.00	6,974,310.00
037411AW	APACHE CORP SR NOTES	7,000,000.00	6,925,520.00
85230BCP	ST CHARLES MO CTFS BABS	5,000,000.00	5,000,000.00
849269FV	SOTSYLVANIA VA WTR & SWR SY BABS	5,000,000.00	5,000,000.00
219350AU	CORNING INCORPORATED NOTES	5,000,000.00	4,954,100.00
55539PAZ	MACOMB INTERCEPTOR DRAIN DIST BD	5,000,000.00	4,741,400.00
960470JE	WESTLAKE OHIO CITY SCH DIST BABS	4,000,000.00	4,000,000.00
088281CV	BEXAR CNTY TEX BABS	3,000,000.00	3,000,000.00
3466227X	FORSYTH CNTY NC BABS	2,000,000.00	2,000,000.00

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
669827FX	NOVA SCOTIA PROVINCE OF BONDS	35,000,000.00	35,687,600.00
191216AM	COCA COLA CO SR NOTES	25,000,000.00	28,320,600.00
6832348Y	PROVINCE OF ONTARIO BONDS	25,000,000.00	25,902,550.00
136375BT	CANADIAN NATIONAL RAILWAY NOTES	20,000,000.00	23,638,500.00
87612EAV	TARGET CORP NOTES	20,000,000.00	20,449,550.00

**EXHIBIT 15**  
**COMMON PENSION FUND B**  
**Total Purchases and Sales for Domestic Fixed Income**  
**8/1/10 through 8/31/10**

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
13342BAC	CAMERON INT'L CORP SR NOTES	15,000,000.00	16,102,200.00
134429AV	CAMPBELL SOUP CO SR NOTES	12,000,000.00	12,501,230.00
17275RAF	CISCO SYSTEMS INC SR NOTES	10,000,000.00	11,060,700.00
68389XAL	ORACLE CORP SR NOTES	10,000,000.00	10,750,000.00
219350AV	CORNING INCORPORATED NOTES	10,000,000.00	10,699,050.00
46625HHR	JP MORGAN CHASE & CO NOTES	10,000,000.00	10,262,100.00
748148RU	QUEBEC PROVINCE OF NOTES	10,000,000.00	10,136,200.00
013817AP	ALCOA INC. BONDS	9,961,000.00	10,035,607.89
893830AT	TRANSOCEAN INC SENIOR NOTES	10,000,000.00	9,431,250.00
548661CQ	LOWE'S COMPANIES INC NOTES	8,000,000.00	8,768,160.00
071813BC	BAXTER INT'L INC	7,000,000.00	7,645,680.00
17275RAE	CISCO SYSTEMS INC SR NOTES	5,000,000.00	5,733,450.00
755111BR	RAYTHEON CO NOTES	5,000,000.00	5,449,300.00
751028AE	RALCORP HOLDINGS CORP INC NOTES	5,000,000.00	5,293,400.00
135087ZA	GOVERNMENT OF CANADA (USD)	5,000,000.00	5,233,850.00
751028AF	RALCORP HOLDINGS CORP INC NOTES	5,000,000.00	5,133,200.00
219350AU	CORNING INCORPORATED NOTES	5,000,000.00	5,051,200.00
487836AT	KELLOGG CO DEBENTURES	3,000,000.00	4,124,100.00
313370FP	FEDERAL HOME LOAN BONDS	1,500,000.00	1,500,750.00

**EXHIBIT 15**  
**COMMON PENSION FUND B**  
**20 Largest Total Purchases and Sales for Domestic Fixed Income**  
**7/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
912833LW	US TREASURY STRIPS	250,000,000.00	138,711,000.00
912833PD	US TREASURY STRIPS	200,000,000.00	102,178,000.00
912810EQ	UNITED STATES TREAS BDS	60,000,000.00	78,009,615.00
87612EAV	TARGET CORP NOTES	75,000,000.00	74,784,750.00
669827FX	NOVA SCOTIA PROVINCE OF BONDS	65,000,000.00	64,693,200.00
912810EW	UNITED STATES TREAS BDS	50,000,000.00	64,470,903.13
912810PZ	UNITED STATES TREAS TIPS	50,000,000.00	56,044,850.24
912833LV	US TREASURY STRIPS	100,000,000.00	56,025,000.00
912810PV	US TREASURY TIPS	50,000,000.00	51,819,609.16
709223ZZ	PENNSYLVANIA TURNPIKE REVENUE	50,000,000.00	50,000,000.00
00206RAV	AT&T INC GLOBAL NOTES	50,000,000.00	49,847,000.00
42809HAD	HESS CORPORATION NOTES	50,000,000.00	49,652,000.00
54438CPA	LOS ANGELES CALIF CMNTY COLL BAB	40,000,000.00	40,330,000.00
59259YDC	METRO TRANSN AUTH NY REV BDS	40,000,000.00	40,000,000.00
373334JS	GEORGIA POWER CO SR NOTES	40,000,000.00	39,614,400.00
927804FJ	VIRGINIA ELECTRIC & POWER CO SR	35,000,000.00	34,925,100.00
46625HHS	JP MORGAN CHASE & CO NOTES	30,000,000.00	29,920,800.00
6832348K	PROVINCE OF ONTARIO BONDS	25,000,000.00	27,919,000.00
25459HAW	DIRECTV HOLDINGS LLC SR NOTES	25,000,000.00	24,983,500.00
842400FQ	SOUTHERN CALIF EDISON CO BDS	25,000,000.00	24,841,000.00

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
912810EP	UNITED STATES TREAS BDS	163,000,000.00	225,459,270.31
912810EM	UNITED STATES TREAS BDS	90,000,000.00	124,989,723.72
98385XAM	XTO ENERGY INC. SENIOR NOTES	90,000,000.00	118,329,300.00
912803BK	US TREASURY STRIPS	200,000,000.00	105,358,000.00
912833LH	US TREASURY STRIPS	160,000,000.00	104,685,600.00
87612EAV	TARGET CORP NOTES	55,000,000.00	55,948,700.00
6832348Y	PROVINCE OF ONTARIO BONDS	50,000,000.00	51,547,000.00
00206RAV	AT&T INC GLOBAL NOTES	50,000,000.00	49,897,300.00
669827FX	NOVA SCOTIA PROVINCE OF BONDS	45,000,000.00	45,797,450.00
17275RAH	CISCO SYSTEMS INC SR NOTES	30,000,000.00	31,557,650.00
6832348H	ONTARIO PROVINCE OF NOTES	30,000,000.00	30,912,150.00
191216AM	COCA COLA CO SR NOTES	25,000,000.00	28,320,600.00
66989HAD	NOVARTIS CAPITAL CORP NTS	25,000,000.00	26,892,500.00
136375BT	CANADIAN NATIONAL RAILWAY NOTES	20,000,000.00	23,638,500.00
98385XAQ	XTO ENERGY INC. SENIOR NOTES	17,000,000.00	21,448,390.00
46625HHP	JP MORGAN CHASE & CO NOTES	20,000,000.00	20,711,900.00
912833LK	US TREASURY STRIPS	30,000,000.00	19,089,900.00
17275RAE	CISCO SYSTEMS INC SR NOTES	15,000,000.00	16,834,850.00
406216AW	HALLIBURTON CO SR NOTES	15,000,000.00	16,754,050.00
742718DF	PROCTER & GAMBLE CO NOTES	15,000,000.00	16,698,300.00

**EXHIBIT 15a**  
**COMMON PENSION FUND B**  
**Total Purchases and Sales for High Yield Fixed Income**  
**8/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
62546RAB	MULTIPLAN INC	1,975,000.00	1,977,250.00
284138AL	ELAN FIN PLC/ELAN FIN CP	2,000,000.00	1,920,000.00
72347QAF	PINNACLE FOODS FINANCE L	1,775,000.00	1,774,250.00
716495AB	PETROHAWK ENERGY	1,550,000.00	1,626,725.00
23311UAA	DCP LLC/DCP CORP	1,625,000.00	1,609,643.75
86800HAA	SUNSTATE EQUIPMENT CO	1,700,000.00	1,542,750.00
85771TAH	STATS CHIPPAK LTD	1,435,000.00	1,458,775.00
210795PW	CONTINENTAL AIRLINES INC	1,350,000.00	1,335,663.00
56808RAC	MARINA DISTRICT FINANCE	1,275,000.00	1,282,932.25
758766AE	REGAL ENTERTAINMENT CORP	1,230,000.00	1,240,187.50
716495AK	PETROHAWK ENERGY CORP	1,225,000.00	1,227,056.25
165167CF	CHESAPEAKE ENERGY CORP	1,190,000.00	1,190,000.00
93443TAA	WARNER CHILCOTT CO LLC	1,175,000.00	1,175,000.00
62947QAK	NXP BV/NXP FUNDING LLC	950,000.00	997,750.00
292757AA	ENERGYSOLUTIONS INC/LLC	895,000.00	888,970.00
89421JAA	TRAVELPORT LLC/TRAVELPOR	850,000.00	850,000.00
88033GBL	TENET HEALTHCARE CORP	850,000.00	850,000.00
25272PAA	DIAMOND RESORTS CORP	800,000.00	780,104.00
12612DAA	CNG HOLDINGS INC	650,000.00	679,250.00
319963AW	FIRST DATA CORPORATION	675,000.00	665,649.00
315405AM	FERRO CORP	650,000.00	650,000.00
163893AB	CHEMTURA CORP	650,000.00	645,248.50
039380AC	ARCH COAL INC	625,000.00	625,000.00
624758AC	MUELLER WATER PRODUCTS	625,000.00	623,099.55
68383KAF	OPTI CANANDA INC	640,000.00	621,650.00
767754CA	RITE AID CORP	600,000.00	600,000.00
221643AE	COTT BEVERAGES USA INC	575,000.00	575,000.00
255100AA	DIVERSEY INC	500,000.00	513,290.28
704549AH	PEABODY ENERGY CORP	500,000.00	500,000.00
459745GC	INTL LEASE FINANCE CORP	500,000.00	499,980.00
345397VG	FORD MOTOR CRED	450,000.00	474,187.50
02005NAA	ALLY FINANCIAL INC	450,000.00	446,022.00
581241AA	MCJUNKING RED MAN CORP	500,000.00	430,000.00
552953AL	MGM MIRAGE INC	400,000.00	373,000.00
78375PAL	RYERSON INC	350,000.00	367,500.00
784635AM	SPX CORP	325,000.00	325,000.00
693320AK	PHH CORP	325,000.00	325,000.00
459745GA	INTL LEASE FINANCE CORP	325,000.00	324,987.00
45768VAD	INSIGHT COMMUNICATIONS	300,000.00	317,250.00
56808RAA	MARINA DISTRICT FINANCE	280,000.00	277,040.40
87612BAE	TARGA RESOURCES PARTNERS	250,000.00	250,000.00
716748AA	PETROQUEST ENERGY LLC	250,000.00	250,000.00
319963AT	FIRST DATA CORP	300,000.00	236,250.00
89236NAA	TOYS R US DELAWARE INC	225,000.00	225,000.00
165167CE	CHESAPEAKE ENERGY CORP	225,000.00	225,000.00

**EXHIBIT 15a**  
**COMMON PENSION FUND B**  
**Total Purchases and Sales for High Yield Fixed Income**  
**8/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
12527GAB	CF INDUSTRIES INC	205,000.00	219,606.25
594073AA	MICHAEL FOODS INC	200,000.00	211,750.00
45840JAA	INTERACTIVE DATA CORP	200,000.00	206,250.00
92930MAF	WMG HOLDINGS CORP	205,000.00	199,362.50
68385BAA	OPTI CANADA INC	195,000.00	194,044.50
02406PAF	AMERICAN AXLE	200,000.00	190,499.90
345397VP	FORD MOTOR CREDIT CO LLC	180,000.00	181,350.00
74153QAJ	PRIDE INTERNATIONAL INC	150,000.00	153,343.75
74153QAH	PRIDE INTERNATIONAL INC	150,000.00	150,000.00
413627BM	HARRAHS OPERATING CO INC	175,000.00	148,531.25
38239DAC	GOODMAN GLOBAL GRP INC	220,000.00	131,405.84
90338WAK	US ONCOLOGY INC	125,000.00	129,843.75
532776AS	LIN TELEVISION CORP	100,000.00	101,375.00
18538AAA	CLEARWIRE COMM	90,000.00	93,600.00
19190AAA	COFFEYVILLE RESOURCE	65,000.00	67,275.00
28368EAA	EL PASO ENERGY CORP	50,000.00	51,000.00
458204AJ	INTELSAT BERMUDA	50,000.00	50,000.00
02406PAE	AMERICAN AXLE & MFG INC	50,000.00	45,750.00
750829AA	RAINBOW NATIONAL SERVICES	25,000.00	25,031.25

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
45661TAB	INERGY LP INERGY FIN	2,000,000.00	2,015,000.00
983130AK	WYNN LAS VEGAS LLC/CORP	1,600,000.00	1,607,008.00
1248EPAJ	CCO HOLDINGS LLC	1,450,000.00	1,492,875.00
85771TAH	STATS CHIPPAK LTD	1,135,000.00	1,172,475.00
228188AB	CROWN AMERICAS	1,095,000.00	1,126,922.46
210795PW	CONTINENTAL AIRLINES INC	950,000.00	947,750.00
277461BH	EASTMAN KODAK CO	700,000.00	672,875.00
62947QAG	NXP BV NXP FUNDING	675,000.00	663,000.00
62546RAB	MULTIPLAN INC	650,000.00	650,812.50
404119BA	HCA INC	600,000.00	642,750.00
039380AC	ARCH COAL INC	625,000.00	635,093.75
527288BD	LEUCADIA NATIONAL CORP	500,000.00	533,125.00
72347QAD	PINNACLE FOODS FINANCE	500,000.00	532,500.00
15080BAA	CEDC FIN CORP INTL INC	500,000.00	517,500.00
704549AC	PEABODY ENERGY CORP	500,000.00	506,875.00
59833DAA	MIDWEST GMNG BOR/MW FINA	500,000.00	505,000.00
00208JAC	ATP OIL & GAS CORPORATION	625,000.00	502,812.50
45579PAA	INDOSAT PALAPA CO BV	450,000.00	484,409.38
281023AU	EDISON MISSION	650,000.00	458,625.00
68385BAA	OPTI CANADA INC	445,000.00	448,337.50

**EXHIBIT 15a**  
**COMMON PENSION FUND B**  
**Total Purchases and Sales for High Yield Fixed Income**  
**8/1/10 through 8/31/10**

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
75886AAC	REGENCY ENERGY P	400,000.00	433,000.00
89612BAA	TRICO SHIPPING	500,000.00	425,000.00
50178TAA	LBI ESCROW CORP	400,000.00	424,500.00
640204AG	NEIMAN MARCUS GROUP	400,000.00	405,500.00
221643AE	COTT BEVERAGES USA INC	375,000.00	381,000.00
28336LBT	EL PASO CORP	350,000.00	380,625.00
36186CCB	GMAC INC	355,000.00	375,412.50
716495AD	PETROHAWK ENERGY CORP	355,000.00	369,200.00
02635PTS	AMERICAN GENERAL FINANCE	400,000.00	325,750.00
319963AW	FIRST DATA CORPORTATION	325,000.00	321,140.63
20854PAC	CONSOL ENERGY INC	300,000.00	317,250.00
029229AA	AMERICAN RENAL HOLDINGS	300,000.00	305,250.00
594073AA	MICHAEL FOODS INC	275,000.00	291,843.75
345397VM	FORD MOTOR CREDIT CO LLC	260,000.00	283,400.00
56808RAA	MARINA DISTRICT FINANCE	280,000.00	282,450.00
003924AG	ABITIBI CONSOLIDATED	300,000.00	263,250.00
89236NAA	TOYS R US DELAWARE INC	225,000.00	227,531.25
868536AT	SUPERVALU INC	225,000.00	225,000.00
513075AW	LAMAR MEDIA CORP	200,000.00	208,000.00
390064AL	GREAT ATLANTIC & PACIFIC TEA CO	280,000.00	203,000.00
345397VP	FORD MOTOR CREDIT CO LLC	200,000.00	201,000.00
56808RAC	MARINA DISTRIC FINANCE	200,000.00	198,750.00
912920AC	US WEST COM INC DB	200,000.00	192,000.00
704549AH	PEABODY ENERGY CORP	175,000.00	181,562.50
74153QAJ	PRIDE INTERNATIONAL INC	150,000.00	157,687.50
319963AT	FIRST DATA CORP	175,000.00	139,125.00
459745FV	INTL LEASE FINANCE	125,000.00	127,500.00
18538AAA	CLEARWIRE COMM/FINANCE	100,000.00	104,500.00
459745FX	INTL LEASE FINANCE	100,000.00	100,375.00
67090FAD	NUVEEN INVESTMENTS INC	100,000.00	97,750.00
18538TAA	CLEARWIRE COMM/FINANCE	90,000.00	93,825.00
729416AJ	PLY GEM INDUSTRIES	75,000.00	78,937.50
868536AS	SUPERVALU INC	75,000.00	75,000.00
319963AV	FIRST DATA CORP	100,000.00	70,000.00
292680AC	ENERGY FUTURE	67,000.00	40,032.50
97314XAA	WIND ACQUISITION FIN SA	25,000.00	26,500.00

**EXHIBIT 15a**  
**COMMON PENSION FUND B**  
**20 Largest Total Purchases and Sales for High Yield Fixed Income**  
**7/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
45840JAA	INTERACTIVE DATA CORP	2,275,000.00	2,306,500.00
62546RAB	MULTIPLAN INC	1,975,000.00	1,977,250.00
284138AL	ELAN FIN PLC/ELAN FIN CP	2,000,000.00	1,920,000.00
085790AR	BERRY PLASTICS CORP	1,835,000.00	1,816,650.00
72347QAF	PINNACLE FOODS FINANCE L	1,775,000.00	1,774,250.00
69138WAA	OXEA FINANCE/CY SCA	1,700,000.00	1,705,000.00
716495AB	PETROHAWK ENERGY	1,550,000.00	1,626,725.00
23311UAA	DCP LLC/DCP CORP	1,625,000.00	1,609,643.75
86800HAA	SUNSTATE EQUIPMENT CO	1,700,000.00	1,542,750.00
62947QAK	NXP BV/NXP FUNDING LLC	1,400,000.00	1,465,187.50
85771TAH	STATS CHIPPAC LTD	1,435,000.00	1,458,775.00
345397VP	FORD MOTOR CREDIT CO LLC	1,445,000.00	1,427,185.25
210795PW	CONTINENTAL AIRLINES INC	1,350,000.00	1,335,663.00
000305AC	AAC GROUP HOLDING CORP	1,325,000.00	1,313,406.25
46122EAA	INVENTIV HEALTH INC	1,300,000.00	1,309,375.00
31620MAA	FIDELITY NATIONAL INFORM	1,295,000.00	1,295,000.00
56808RAC	MARINA DISTRIC FINANCE	1,275,000.00	1,282,932.25
150191AA	CEDAR FAIR LP/CANANDA'S W	1,250,000.00	1,243,100.50
758766AE	REGAL ENTERTAINMENT CORP	1,230,000.00	1,240,187.50
131347BS	CALPINE CORP	1,235,000.00	1,231,379.60

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Sold</b>
97381WAC	WINDSTREAM CORP	2,155,000.00	2,287,250.00
15080BAA	CEDC FIN CORP INTL INC	2,100,000.00	2,141,500.00
45661TAB	INERGY LP INERGY FIN	2,000,000.00	2,015,000.00
126696AA	CW MEDIA HOLDINGS INC	1,350,000.00	1,654,119.68
983130AK	WYNN LAS VEGAS LLC/CORP	1,600,000.00	1,607,008.00
1248EPAJ	CCO HOLDINGS LLC	1,450,000.00	1,492,875.00
281023AU	EDISON MISSION	1,850,000.00	1,286,625.00
87922RAJ	TELCORDIA TECHNOLOGIES	1,250,000.00	1,216,125.00
35671DAS	FREEMPORT MCMORAN	1,100,000.00	1,215,500.00
85771TAH	STATS CHIPPAC LTD	1,135,000.00	1,172,475.00
31620MAA	FIDELITY NATIONAL INFORM	1,120,000.00	1,153,687.50
228188AB	CROWN AMERICAS	1,095,000.00	1,126,922.46
868536AS	SUPERVALU INC	1,050,000.00	1,057,375.00
63934EAM	NAVISTAR INTERNATIONAL CORP	975,000.00	1,035,937.50
404119AX	HCA INC	950,000.00	1,028,906.25
319963AP	FIRST DATA CORP	1,175,000.00	952,750.00
210795PW	CONTINENTAL AIRLINES INC	950,000.00	947,750.00
22764LAB	CROSSTEX ENERGY LP/CROSS	925,000.00	940,906.25
36186RAA	GMAC INC	900,000.00	931,500.00
71742QAN	PHIBRO ANIMAL HEALTH COR	900,000.00	921,375.00



**Exhibit 15b**  
Schedule of Reclassified Long-Only High Yield Funds

<u>Type/Funds</u>	<u>Amount Invested</u>	<u>08/31/10 NAV Estimated*</u>	<u>Total Return Date of Investment Through 8/31/2010 Estimated (Subject to Change)*</u>	<u>Total 2010 YTD Return Estimated*</u>
<b>Reclassified Long-only High Yield Funds</b>				
AG Diversified Credit Strategies Fund, L.P.	75,000,000	142,675,193	-4.10%	8.96%
AG Diversified Credit Strategies Fund, L.P.	75,000,000			
BlackRock Credit Investors Fund	128,000,000			
BlackRock Credit Investors Fund	272,000,000			
BlackRock Credit Investors Fund (C)	-14,572,547	244,066,584	-9.78%	2.06%
BlackRock Credit Investors Fund (C)	-14,572,547			
BlackRock Credit Investors Fund (C)	-14,572,547			
BlackRock Credit Investors Fund (C)	-62,729,981			
BlackRock Credit Partners- Co Invest	144,000,000			
BlackRock Credit Partners- Co Invest (C)	-17,994,763			
BlackRock Credit Partners- Co Invest (C)	-17,994,763	118,366,644	72.46%	3.76%
BlackRock Credit Partners- Co Invest (C)	-17,994,763			
BlackRock Credit Partners- Co Invest (C)	-55,178,046			
Canyon Special Opportunities Fund	50,000,000	87,569,950	-12.03%	8.82%
Canyon Special Opportunities Fund	50,000,000			
Canyon Special Opportunities Fund II	49,500,000			
Canyon Special Opportunities Fund II (C)	-49,500,000	25,462,185	55.57%	9.86%
Golden Tree Credit Opportunity I (A)	50,000,000			
Golden Tree Credit Opportunity I (A)	99,500,000			
Golden Tree Credit Opportunity I (A) (B)	-90,271	209,572,892	33.24%	23.33%
Golden Tree Credit Opportunity I (A) (B)	-168,089			
<b>Reclassified from Long-Only Private Equity Loan Funds</b>				
Oaktree Loan Fund (D)	200,000,000	21,510,000	N/A	N/A
Oaktree Loan Fund (C) (D)	-185,580,381			
TAC 2007 LP (E)	104,755,112	86,671,643	N/A	N/A
TAC 2007 LP (C) (E)	-33,712,830			
<b>Total Funded</b>	<b>813,093,584</b>	<b>935,895,091</b>		

**Note:**  
 \* Unaudited estimates- Subject to change  
 (A) Converted to share class D from class B  
 (B) Fee sharing arrangement  
 (C) Cash Distribution  
 (D) Latest data available as of 6/30/10  
 (E) Latest data available as of 5/31/10

**Exhibit 16**  
International Equity Holdings by Country  
Common Fund D vs Custom International Index  
8/31/10

COUNTRY	Portfolio Weight	Benchmark Weight	Difference
Argentina	0.01	--	0.01
Australia	5.22	6.20	-0.98
Austria	0.58	0.20	0.39
Belgium	--	0.72	-0.72
Brazil	2.21	3.37	-1.16
Canada	8.04	8.44	-0.40
Chile	0.05	0.45	-0.40
China	1.90	4.19	-2.29
Colombia	0.04	0.24	-0.20
Czech Republic	0.05	0.10	-0.05
Denmark	0.79	0.75	0.04
Egypt	0.32	0.12	0.20
Finland	0.57	0.50	0.07
France	8.27	6.27	2.00
Germany	6.70	5.20	1.50
Greece	0.19	0.23	-0.04
Hong Kong	2.57	2.35	0.22
Hungary	0.10	0.11	-0.01
India	0.83	1.87	-1.04
Indonesia	0.56	0.60	-0.04
Ireland	--	0.18	-0.18
Israel	0.16	0.62	-0.46
Italy	0.83	1.67	-0.84
Japan	15.87	16.13	-0.26
Jordan	0.03	--	0.03
Kazakhstan	--	0.03	-0.03
Korea	1.57	3.35	-1.78
Lebanon	0.02	--	0.02
Malaysia	0.27	0.77	-0.50
Mexico	0.74	1.05	-0.32
Morocco	--	0.04	-0.04
Netherlands	0.79	1.93	-1.13
New Zealand	--	0.08	-0.08
Norway	0.83	0.47	0.36
Pakistan	0.05	--	0.05
Peru	0.09	0.17	-0.08
Philippines	0.16	0.13	0.03
Poland	0.16	0.38	-0.21
Portugal	1.12	0.21	0.91
Russia	0.64	1.18	-0.54
Singapore	1.84	1.28	0.55
South Africa	1.09	1.49	-0.40
Spain	1.26	2.69	-1.43
Sweden	2.43	1.78	0.65
Switzerland	6.28	3.99	2.28
Taiwan	1.00	2.72	-1.72
Thailand	0.33	0.42	-0.09
Turkey	0.50	0.45	0.05
United Kingdom	11.02	14.86	-3.84
United States	11.73	--	11.73
[Unassigned]	0.21	--	0.21
Total	100.00	100.00	--

**Exhibit 17**  
**International Equity Holdings by Sector and Industry**  
**Comon Fund D vs Custom International Index 8/31/10**  
**Common Fund D transactions from 7/1/10 - 8/31/10**

Economic Sector	Portfolio Weight	Benchmark Weight	Difference	Net Pur/Sale \$US (MTD)	Net Pur/Sale \$US (FYTD)
<b>Consumer Discretionary</b>		<b>8.23</b>	<b>9.43</b>	<b>21,980,904</b>	<b>(147,576,803)</b>
Auto Components		0.43	0.73	4,182,470	(21,733,990)
Automobiles		2.72	2.90	3,015,061	(111,515,889)
Distributors		0.18	0.14		188,782
Diversified Consumer Services		--	0.03		
Hotels Restaurants & Leisure		0.71	0.83	10,123,711	33,662,225
Household Durables		0.80	0.72	720,530	(30,330,493)
Internet & Catalog Retail		--	0.09		(439,580)
Leisure Equipment & Products		0.02	0.15		(938,370)
Media		1.21	1.60	3,319,952	1,398,585
Multiline Retail		0.88	0.50	1,036,953	(1,201,537)
Specialty Retail		0.88	0.81	(417,774)	(13,566,534)
Textiles Apparel & Luxury Goods		0.41	0.94		(3,100,004)
<b>Consumer Staples</b>		<b>8.84</b>	<b>8.50</b>	<b>(2,428,958)</b>	<b>61,942,450</b>
Beverages		1.22	1.88	(10,675,528)	(45,805,196)
Food & Staples Retailing		2.55	2.54	7,722,838	6,183,382
Food Products		2.32	1.94	(1,744,653)	92,504,881
Household Products		0.33	0.51	396,458	25,976,601
Personal Products		1.49	0.54	(477,720)	(21,762,743)
Tobacco		0.93	1.10	2,349,646	4,845,526
<b>Energy</b>		<b>3.44</b>	<b>6.57</b>	<b>11,811,042</b>	<b>8,023,304</b>
Energy Equipment & Services		0.03	0.30		
Oil & Gas		0.12	--	904,491	904,491
Oil Gas & Consumable Fuels		3.29	6.27	10,906,551	7,118,813
<b>Financials</b>		<b>20.35</b>	<b>28.24</b>	<b>36,778,515</b>	<b>(344,876,407)</b>
Capital Markets		0.97	2.05	401,507	(20,594,905)
Commercial Banks		11.56	17.08	31,969,256	(249,565,301)
Consumer Finance		0.13	0.11		(9,063,874)
Diversified Financial Services		0.97	1.38	(799,723)	1,687,115
Insurance		4.79	4.49	2,760,563	(28,213,323)
Real Estate		0.04	--	1,096,110	1,096,110
Real Estate Investment Trusts (REITs)		0.29	1.06		(1,402,519)
Real Estate Management & Development		1.61	1.98	1,350,801	(38,819,711)
Thriffs & Mortgage Finance		--	0.11		
<b>Funds</b>		<b>16.21</b>	<b>--</b>	<b>188,506,014</b>	<b>583,395,365</b>
ETF		5.93	--	95,424,040	297,224,735
Ishares		10.19	--	93,079,085	287,397,414
Other Funds		0.09	--	2,888	(1,226,784)
<b>Health Care</b>		<b>7.11</b>	<b>6.85</b>	<b>2,479,246</b>	<b>(172,548,387)</b>
Biotechnology		0.44	0.18		(2,661,087)
Health Care Equipment & Supplies		1.47	0.59	(1,586,022)	(22,266,389)
Health Care Providers & Services		0.04	0.19		(884,470)
Life Sciences Tools & Services		0.00	0.06		
Pharmaceuticals		5.16	5.82	4,065,268	(146,736,441)
<b>Industrials</b>		<b>11.77</b>	<b>9.77</b>	<b>9,239,508</b>	<b>(208,272,895)</b>

Aerospace & Defense	0.10	0.46		
Air Freight & Logistics	0.07	0.15		(6,090,941)
Airlines	0.34	0.27	(737,419)	(737,419)
Building Products	0.29	0.44		(16,433,123)
Commercial Services & Supplies	0.36	0.45		(19,296,290)
Construction & Engineering	2.09	0.89	5,061,811	25,115,230
Electrical Equipment	1.17	0.79	602,704	(10,419,386)
Industrial Conglomerates	1.24	1.81	638,703	684,754
Machinery	2.37	1.82	(866,349)	(51,983,218)
Marine	0.33	0.39		(9,888,901)
Professional Services	0.79	0.24		
Road & Rail	1.06	1.10	4,950,692	(46,868,380)
Trading Companies & Distributors	0.39	0.54		(23,450,918)
Transportation Infrastructure	1.18	0.43	(410,633)	(48,904,301)
<b>Information Technology</b>	<b>6.66</b>	<b>6.47</b>	<b>21,180,865</b>	<b>(91,893,209)</b>
Communications Equipment	0.08	0.29	2,772,018	2,772,018
Computers & Peripherals	0.70	0.65	1,534,055	(7,649,960)
Electronic Equipment Instruments & Comp	1.02	1.53	378,015	(57,080,000)
Internet Software & Services	0.20	0.30	2,815,323	4,141,193
IT Services	1.01	0.63	9,497,310	17,699,164
Office Electronics	0.42	0.51		(22,628,850)
Semiconductors & Semiconductor Equipme	0.96	1.82	2,745,240	(9,817,173)
Software	2.27	0.74	1,438,903	(19,329,600)
<b>Materials</b>	<b>7.21</b>	<b>12.29</b>	<b>31,065,877</b>	<b>(51,710,420)</b>
Chemicals	2.25	2.84	17,737,116	(28,475,576)
Construction Materials	0.13	0.53	80,134	(162,464)
Containers & Packaging	--	0.12		
Metals & Mining	4.75	8.41	11,149,327	(25,171,680)
Paper & Forest Products	0.08	0.40	2,099,299	2,099,299
<b>Telecommunication Services</b>	<b>6.98</b>	<b>6.65</b>	<b>14,589,721</b>	<b>(26,299,501)</b>
Diversified Telecommunication Services	2.54	3.56	3,571,170	2,971,083
Wireless Telecommunication Services	4.43	3.09	11,018,550	(29,270,585)
<b>Utilities</b>	<b>3.07</b>	<b>5.23</b>	<b>(13,956,905)</b>	<b>(86,194,281)</b>
Electric Utilities	1.97	3.04	(668,061)	(50,311,138)
Gas Utilities	0.86	0.44		(902,402)
Independent Power Producers & Energy Tr	0.11	0.43	1,804,698	(15,114,455)
Multi-Utilities	0.13	1.21	(15,093,541)	(19,866,287)
Water Utilities	--	0.11		
<b>[Unassigned]</b>	<b>0.12</b>	<b>--</b>		
[Unassigned]	0.12	--		
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>321,245,829</b>	<b>(476,010,784)</b>

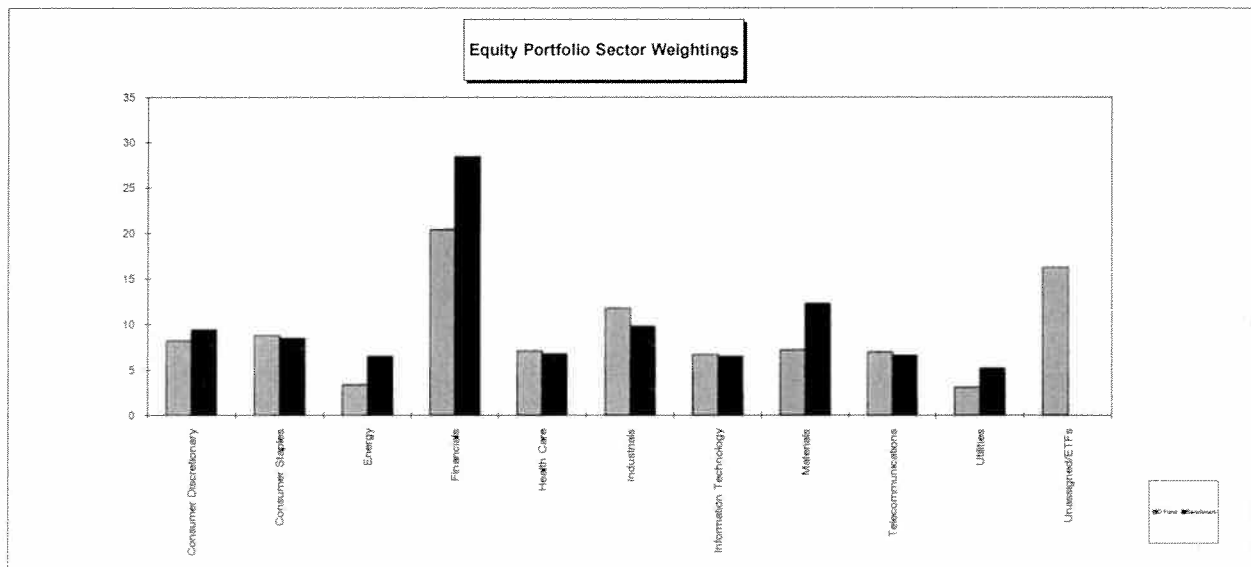
**Exhibit 18  
Common Pension Fund D  
8/31/2010**

**Portfolio Composition**

	Value	Percentage	Hedge Ratio (A)
Equity	12,426.4	95.4%	
Bonds	0.0	0.0%	
Cash	601.3	4.6%	
<b>Total</b>	<b>13,027.7</b>	<b>100.0%</b>	<b>11.2%</b>

	Custom International			Net Foreign Currency		Custom International			Net Foreign Currency	
	Equity	% Equity	Index	Hedge	Exposure	Equity	% Equity	Index	Hedge	Exposure
<i>Developed Markets:</i>										
Australia	604.5	4.9%	6.2%		604.5					
Austria	66.6	0.5%	0.2%		66.6					
Belgium			0.7%		0.0					
Canada	1028.3	8.3%	8.4%		1028.3					
Denmark	113.6	0.9%	0.7%		113.6					
Finland	67.2	0.5%	0.5%		67.2					
France	1139.6	9.2%	6.3%		1139.6					
Germany	821.1	6.6%	5.2%		821.1					
Greece	23.6	0.2%	0.2%		23.6					
Hong Kong	437.2	3.5%	2.3%		437.2					
Ireland			0.2%		0.0					
Israel	21.6	0.2%	0.6%							
Italy	111.7	0.9%	1.7%		111.7					
Japan	2035.8	16.4%	16.1%	1126.8	909.0					
Netherlands	161.8	1.3%	1.9%		161.8					
New Zealand			0.1%		0.0					
Norway	106.6	0.9%	0.5%		106.6					
Portugal	133.4	1.1%	0.2%		133.4					
Singapore	218.7	1.8%	1.3%		218.7					
Spain	174.2	1.4%	2.7%		174.2					
Sweden	265.6	2.1%	1.8%		265.6					
Switzerland	760.9	6.1%	4.0%		760.9					
United Kingdom	1319.1	10.6%	14.8%		1319.1					
Euro Currency				266.9	-266.9					
<i>Emerging Markets:</i>										
EM - Global	1414.0	11.4%								1414.0
EM - Europe/Middle East/Africa										
Czech Republic	7.0	0.1%	0.1%		7.0					7.0
Egypt	49.8	0.4%	0.1%		49.8					49.8
Hungary	12.6	0.1%	0.1%		12.6					12.6
Jordan	3.1	0.0%			3.1					3.1
Lebanon	2.6	0.0%			2.6					2.6
Morocco			0.4%							2.6
Poland	19.5	0.2%	0.4%		19.5					0.0
Russia	80.0	0.6%	1.2%		80.0					19.5
South Africa	131.9	1.1%	1.5%		131.9					80.0
Turkey	53.8	0.4%	0.4%		53.8					131.9
EM - Latam										53.8
Argentina	0.6	0.0%			0.6					
Brazil	257.1	2.1%	3.4%		257.1					257.1
Chile	4.9	0.0%	0.4%		4.9					4.9
Colombia	4.2	0.0%	0.2%		4.2					4.2
Mexico	93.9	0.8%	1.0%		93.9					93.9
Peru	10.2	0.1%	0.2%		10.2					10.2
EM - Asia ex Japan										
China	110.6	0.9%	4.2%		110.6					110.6
India	85.0	0.7%	1.9%		85.0					85.0
Indonesia	65.4	0.5%	0.6%		65.4					65.4
Kazakhstan			0.0%							0.0
Korea	191.3	1.5%	3.3%		191.3					191.3
Malaysia	28.9	0.2%	0.8%		28.9					28.9
Pakistan	5.9	0.0%			5.9					5.9
Philippines	18.6	0.1%	0.1%		18.6					18.6
Taiwan	127.9	1.0%	2.7%		127.9					127.9
Thailand	36.5	0.3%	0.4%		36.5					36.5
<b>Subtotal</b>	<b>9611.1</b>	<b>77.3%</b>	<b>76.6%</b>	<b>1393.7</b>	<b>8195.8</b>	<b>2815.3</b>	<b>22.7%</b>	<b>23.4%</b>	<b>0.0</b>	<b>2836.3</b>
United States (cash)	601.3									
<b>Total</b>	<b>10212.4</b>	<b>77.3%</b>	<b>76.6%</b>	<b>1393.7</b>	<b>8195.8</b>	<b>2815.3</b>	<b>22.7%</b>	<b>23.4%</b>	<b>0.0</b>	<b>2836.3</b>

(US Dollar Amounts in Millions)  
(A) Excludes \$ denominated securities



**Exhibit 19**  
Common Pension Fund D Equities  
Top 30 Overweights vs. Custom International Index  
8/31/10

<u>Company Name</u>	<u>Portfolio Weight</u>	<u>Benchmark Weight</u>	<u>% Difference</u>	<u>\$ MM Difference</u>
Vodafone Group PLC	2.77	1.02	1.75	228.0
SAP AG	1.71	0.30	1.41	183.9
Roche Holding	1.93	0.77	1.16	151.1
HSBC Holdings PLC	2.50	1.38	1.12	145.3
Givaudan S.A.	1.12	0.06	1.06	138.7
Allianz SE	1.41	0.38	1.03	134.7
Bayer AG	1.20	0.41	0.79	103.1
Unilever PLC	1.04	0.27	0.76	99.4
L'Oreal S.A.	0.90	0.19	0.71	92.0
Telstra Corp. Ltd.	0.78	0.09	0.69	90.2
Bouygues S.A.	0.76	0.08	0.69	89.8
PPR S.A.	0.77	0.08	0.69	89.5
Wesfarmers Ltd.	0.89	0.23	0.66	86.1
Newcrest Mining Ltd.	0.78	0.13	0.65	84.7
Baloise Holding AG	0.63	0.03	0.60	78.4
Foster's Group Ltd.	0.64	0.08	0.56	72.6
Sandvik AB	0.65	0.10	0.55	72.3
JCDecaux S.A.	0.56	0.01	0.55	71.6
Merck KGaA	0.58	0.05	0.53	69.6
Associated British Foods PLC	0.57	0.05	0.53	68.6
AXA S.A.	0.73	0.22	0.52	67.4
Skandinaviska Enskilda Banken AB	0.59	0.07	0.52	67.3
Santos Ltd.	0.59	0.08	0.51	66.3
Adecco S.A.	0.55	0.05	0.50	65.4
Atos Origin	0.49	0.01	0.47	61.4
Vinci S.A.	0.60	0.15	0.45	58.5
Banco Espirito Santo S/A	0.44	0.02	0.42	55.0
Nobel Biocare Holding AG	0.43	0.02	0.42	54.1
Brisa-Autoestradas de Portugal S/A	0.39	0.01	0.39	50.2
Tesco PLC	0.76	0.40	0.36	46.6

**Exhibit 20**  
Common Pension Fund D Equities  
Top 30 Underweights vs. Custom International Index  
8/31/10

<u>Company Name</u>	<u>Portfolio Weight</u>	<u>Benchmark Weight</u>	<u>% Difference</u>	<u>\$ MM Difference</u>
Novartis AG	--	0.89	-0.89	-116.2
BP PLC	--	0.88	-0.88	-114.9
Telefonica S.A.	--	0.73	-0.73	-95.6
BHP Billiton	0.70	1.39	-0.69	-89.8
Banco Santander S.A.	0.09	0.78	-0.69	-89.3
Rio Tinto PLC	--	0.59	-0.59	-76.9
AstraZeneca PLC	--	0.58	-0.58	-75.4
Commonwealth Bank of Australia	--	0.55	-0.55	-71.9
UBS AG	--	0.50	-0.50	-64.5
GlaxoSmithKline PLC	0.29	0.78	-0.49	-63.7
Sanofi-Aventis S.A.	--	0.49	-0.49	-63.5
BNP Paribas S.A.	--	0.48	-0.48	-62.3
Standard Chartered PLC	--	0.44	-0.44	-57.0
British American Tobacco PLC	0.13	0.55	-0.41	-53.8
E.ON AG	--	0.41	-0.41	-53.2
Credit Suisse Group AG	--	0.40	-0.40	-51.8
Westpac Banking Corp.	0.08	0.46	-0.39	-50.3
Anglo American PLC	--	0.38	-0.38	-49.6
Teva Pharmaceutical Industries Ltd.	--	0.38	-0.38	-49.2
America Movil S.A.B. de C.V.	--	0.36	-0.36	-46.5
National Australia Bank Ltd.	--	0.35	-0.35	-45.8
Cia Vale do Rio Doce Pfd Sh -A-	0.03	0.38	-0.35	-45.4
Banco Bilbao Vizcaya Argentaria S.A.	--	0.35	-0.35	-45.1
Lloyds Banking Group PLC	--	0.34	-0.34	-44.9
Taiwan Semiconductor Manufacturing Co. Ltd.	0.02	0.36	-0.34	-44.3
Itau Unibanco Banco Multiplo SA	0.02	0.36	-0.33	-43.2
Deutsche Bank AG	--	0.31	-0.31	-41.0
GDF Suez S.A.	--	0.31	-0.31	-40.4
France Telecom	--	0.30	-0.30	-39.6
Anheuser-Busch InBev	--	0.30	-0.30	-39.4

**Exhibit 21**  
International Equity Performance Attribution by Country  
Common Fund D vs Custom International Index  
6/30/2010 to 7/31/2010

COUNTRY	D Fund			Custom International Index			Variation			Attribution Analysis				Total Effect
	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Average Weight	Total Return	Contribution To Return	Allocation Effect (Local)	Selection Effect (Local)	Interaction Effect (Local)	Total Effect (Local)	
Argentina	0.00	28.32	0.00	--	--	--	0.00	28.32	0.00	0.00	--	--	0.00	-0.00
Australia	5.34	10.04	0.51	6.18	8.73	0.52	-0.84	1.31	-0.01	-0.00	0.07	-0.02	0.05	-0.02
Austria	0.57	15.61	0.08	0.19	14.02	0.03	0.37	1.58	0.05	0.02	0.00	0.00	0.03	0.03
Belgium	--	--	--	0.73	6.24	0.05	-0.73	-6.24	-0.05	0.00	--	--	0.00	-0.01
Brazil	2.18	12.10	0.25	3.30	12.48	0.41	-1.12	-0.38	-0.15	-0.07	0.02	-0.01	-0.06	-0.02
Canada	7.36	5.53	0.39	8.36	5.03	0.44	-1.00	0.50	-0.05	-0.01	0.04	-0.00	0.03	0.02
Chile	0.04	12.95	0.01	0.41	20.19	0.08	-0.41	-7.24	-0.07	-0.03	0.01	-0.01	-0.03	-0.02
China	1.90	2.58	0.05	4.14	1.63	0.07	-2.24	0.95	-0.02	0.03	0.04	-0.02	0.05	0.07
Colombia	0.03	28.13	0.01	0.21	23.55	0.05	-0.19	4.58	-0.04	-0.03	0.02	-0.02	0.00	-0.01
Czech Republic	0.06	10.95	0.01	0.11	8.33	0.01	-0.05	2.62	-0.00	0.00	0.01	-0.00	0.00	-0.01
Denmark	1.12	-6.30	0.03	0.77	5.03	0.04	0.35	-11.34	-0.01	-0.00	-0.08	0.00	-0.08	0.02
Egypt	0.27	8.80	0.02	0.12	7.88	0.01	0.15	0.93	0.01	0.01	0.00	0.00	0.01	-0.00
Finland	0.53	12.85	0.04	0.50	8.97	0.04	0.03	3.88	0.00	0.02	0.01	-0.01	0.01	-0.00
France	8.66	3.60	0.35	6.20	5.92	0.35	2.47	-2.32	0.00	-0.01	-0.13	-0.06	-0.21	0.03
Germany	7.19	3.62	0.27	5.64	3.01	0.23	1.55	0.60	0.05	-0.05	0.03	0.00	-0.02	-0.00
Greece	0.20	16.06	0.03	0.24	18.41	0.04	-0.04	-2.35	-0.01	-0.00	0.02	-0.00	0.03	-0.00
Hong Kong	2.52	7.06	0.16	2.32	6.09	0.13	0.20	0.97	0.03	0.01	0.00	0.00	0.00	-0.00
Hungary	0.10	10.59	0.01	0.11	9.13	0.01	-0.01	1.47	-0.00	-0.00	0.00	-0.00	0.00	-0.00
India	0.83	4.39	0.03	1.84	-0.20	-0.01	-1.01	4.59	0.05	0.02	0.06	-0.04	0.05	0.05
Indonesia	0.52	4.89	0.02	0.60	3.23	0.02	-0.07	1.66	0.00	0.00	0.01	-0.00	0.01	0.00
Ireland	--	--	--	0.21	-9.58	-0.02	-0.21	9.58	0.02	0.03	--	--	0.03	-0.00
Israel	0.16	-1.82	-0.00	0.62	1.52	0.01	-0.46	-3.34	-0.01	0.02	-0.01	0.01	0.01	0.00
Italy	0.84	5.27	0.05	1.73	6.97	0.13	-0.90	-1.71	-0.08	-0.00	0.01	-0.03	-0.02	-0.01
Japan	17.83	1.20	0.30	16.24	1.02	0.15	1.59	0.18	0.15	-0.13	0.02	-0.02	-0.13	-0.10
Jordan	0.03	10.14	0.00	--	--	--	0.03	10.14	0.00	0.00	--	--	0.00	-0.00
Kazakhstan	--	--	--	0.03	19.47	0.01	-0.03	-19.47	0.00	-0.00	--	--	0.00	-0.00
Korea	1.52	2.48	0.03	3.36	4.50	0.14	-1.84	-2.03	-0.11	0.01	-0.06	0.03	-0.02	0.02
Lebanon	0.02	3.43	0.00	--	--	--	0.02	3.43	0.00	0.00	--	--	0.00	-0.00
Malaysia	0.21	15.56	0.03	0.72	12.52	0.08	-0.50	3.04	-0.05	-0.03	0.02	-0.01	-0.02	-0.00
Mexico	0.70	3.02	0.02	1.09	0.51	0.01	-0.38	2.51	0.00	-0.00	0.01	-0.01	0.01	0.03
Morocco	--	--	--	0.04	0.26	0.00	-0.04	-0.26	-0.00	0.00	--	--	0.00	-0.00
Netherlands	0.74	5.99	0.03	2.01	2.76	0.07	-1.27	3.24	-0.05	0.04	0.07	-0.05	0.06	-0.02
New Zealand	--	--	--	0.08	3.71	0.00	-0.08	-3.71	-0.00	0.00	--	--	0.00	0.00
Norway	0.81	4.25	0.01	0.46	18.55	0.08	0.36	-14.30	-0.07	0.03	-0.06	-0.05	-0.07	-0.00
Pakistan	0.05	7.92	0.00	--	--	--	0.05	7.92	0.00	0.00	--	--	0.00	-0.00
Peru	0.08	11.30	0.01	0.16	12.52	0.02	-0.09	-1.22	-0.01	-0.01	-0.00	0.00	-0.01	0.00
Philippines	0.13	9.68	0.01	0.12	8.27	0.01	0.01	1.41	0.00	-0.01	0.00	0.00	0.00	-0.01
Poland	0.15	17.15	0.02	0.37	15.45	0.05	-0.22	1.70	-0.03	-0.01	0.01	-0.00	0.00	-0.01
Portugal	1.19	6.27	0.08	0.21	8.89	0.02	0.98	-2.62	0.06	0.01	-0.01	-0.02	-0.01	0.01
Russia	0.59	10.06	0.05	1.04	7.34	0.07	-0.45	2.72	-0.02	-0.02	0.03	-0.01	0.00	0.00
Singapore	1.85	5.52	0.10	1.26	7.16	0.09	0.58	-1.63	0.01	0.00	-0.02	-0.01	0.00	-0.03
South Africa	1.08	11.11	0.12	1.47	7.87	0.12	-0.39	3.24	-0.00	-0.01	0.05	-0.01	0.03	-0.00
Spain	1.41	3.62	0.10	2.48	14.39	0.30	-1.07	-10.77	-0.20	-0.04	-0.24	0.11	-0.17	0.00
Sweden	2.50	5.61	0.14	1.89	7.93	0.17	0.61	-2.32	-0.03	-0.01	-0.04	-0.02	-0.06	0.01
Switzerland	6.12	4.03	0.24	4.09	8.75	0.36	2.03	-4.72	-0.12	-0.02	-0.18	-0.09	-0.29	0.08
Taiwan	1.03	8.12	0.08	2.75	7.46	0.20	-1.73	0.66	-0.11	-0.07	0.03	-0.02	-0.06	0.05
Thailand	0.28	12.67	0.03	0.39	16.01	0.06	-0.11	-3.34	-0.02	-0.01	-0.01	0.00	-0.02	0.00
Turkey	0.45	17.79	0.08	0.44	14.33	0.06	0.02	3.46	0.01	0.00	0.01	0.00	0.01	-0.00
United Kingdom	10.52	9.64	0.93	14.78	10.28	1.47	-4.25	-0.64	-0.54	-0.20	-0.08	0.03	-0.25	0.02
United States	10.04	7.38	0.50	--	--	--	10.04	7.38	0.50	0.33	--	--	0.33	-0.24
[Unassigned]	0.26	-16.95	-0.06	--	--	--	0.26	-16.95	-0.06	-0.08	--	--	-0.08	-0.01
<b>Total</b>	<b>100.00</b>	<b>5.16</b>	<b>5.16</b>	<b>100.00</b>	<b>6.14</b>	<b>6.14</b>	<b>--</b>	<b>-0.97</b>	<b>-0.97</b>	<b>-0.23</b>	<b>-0.35</b>	<b>-0.31</b>	<b>-0.90</b>	<b>-0.07</b>



**EXHIBIT 22**  
**COMMON PENSION FUND D**  
**20 Largest Total Purchases and Sales for International Equity**  
**8/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
92204285	VANGUARD I SHS VANGUARD EMERGING	2,275,300.00	95,424,040.11
46428723	MSCI EMERGING MARKETS INDEX FUND	2,250,000.00	93,079,085.00
0925288	GLAXOSMITHKLINE PLC COMMON STOCK	2,000,000.00	38,243,185.04
67786210	LUKOIL OAO SPON ADR ADR RUB.025	238,600.00	12,945,803.92
2897222	TORONTO DOMINION BK ONT NPV	160,000.00	10,793,155.99
7110388	ROCHE HLDG AG	75,000.00	10,313,399.20
2696980	POTASH CORP SASK COM	80,000.00	10,064,075.35
5738298	SOL MELIA SA EUR 0.2	882,368.00	7,570,048.92
2754383	ROYAL BANK OF CANADA	144,976.00	7,131,490.62
2213538	AGRIUM INC	86,000.00	5,707,038.38
2676302	GOLDCORP INC	130,000.00	5,367,775.03
2180632	CANADIAN NATIONAL RAILWAY	80,000.00	4,950,692.01
2170525	CAN IMPERIAL BK OF COMMERCE	70,000.00	4,596,158.67
B03BN88	ORASCOM CONSTRUCTION INDS COMMON	99,317.00	4,458,381.82
B12TR11	ATEA ASA COMMON STOCK NOK10.0	596,848.00	4,421,716.18
B00ZG06	NORDIC SEMICONDUCTOR ASA NOK 0.0	1,000,000.00	4,412,693.46
2076281	BANK OF NOVA SCOTIA	80,000.00	3,930,177.18
2554475	MAGNA INT CLASS A	50,000.00	3,826,029.50
6889935	SIAM COMMERCIAL BANK FOREIGN COM	1,300,000.00	3,754,341.88
2821191	SHOPPERS DRUG MART CORP	110,000.00	3,706,383.68

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Sold</b>	<b>\$ Amount Sold</b>
4741844	MERCK KGAA	500,000.00	43,976,277.57
B033F22	CENTRICA ORD GBP 0.061728395	3,000,000.00	15,093,528.10
20441W20	COMPANHIA DE BEBIDAS DA NPV PRF	54,400.00	5,941,865.73
6349268	FOSTER'S GROUP LTD	949,405.00	5,124,273.71
B05N1Q6	DELTA ELECTRS INC NPV GDR	241,202.00	4,202,087.05
B0J4PP2	TIGER BRANDS LTD ZAR 0.1	150,377.00	3,569,296.39
6040776	AFRICAN BANK INVESTMENTS ZAR 0.0	849,212.00	3,545,995.54
2645517	GERDAU SA SIDERURG	228,800.00	3,385,051.34
B2QY968	HYPERMARCAS SA NPV	205,100.00	2,618,954.42
46626D10	JSC MMC NORILSK NICKEL USD 0.25	149,062.00	2,488,016.46
B0DR0K7	ABSA GROUP LTD	144,210.00	2,457,154.46
B00G0S5	CNOOC LTD HKD 0.02	1,412,000.00	2,410,030.89
B19RPM5	OGX PETROLEO E GAS PARTICIPACOE	224,000.00	2,363,360.62
B1G1QD8	IND & COMMERCIAL BANK H	3,249,000.00	2,348,317.70
5131091	STATE BK OF INDIA GDR-EACH REPR	20,165.00	2,332,393.71
6801575	SHOPRITE HOLDINGS LTD ZAR 1.134	194,140.00	2,274,676.96
6916781	UNITED OVERSEAS BANK LTD ORD SGD	160,000.00	2,211,221.27
G2519Y10	CREDICORP COM STK	21,401.00	2,121,574.75
B0Y91C1	CHINA NATIONAL BUILDING MAT	1,102,000.00	2,032,976.01
2466149	ENBRIDGE INC	40,000.00	1,992,555.78

**EXHIBIT 22**  
**COMMON PENSION FUND D**  
**20 Largest Total Purchases and Sales for International Equity**  
**7/1/10 through 8/31/10**

**PURCHASES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
0673123	ASSOCIATED BRITISH FOODS PLC	4,400,000.00	70,323,665.00
0925288	GLAXOSMITHKLINE PLC COMMON STOCK	2,000,000.00	38,243,185.04
B12T3J1	UNILEVER NV CVA DUTCH CERT EUR.1	1,000,000.00	30,426,511.83
B24CGK7	RECKITT BENCKISER GROUP PLC COMM	500,000.00	25,707,891.31
6591014	MIZUHO FINANCIAL GROUP	13,626,000.00	20,111,035.42
B1HDJL2	NATIXIS EUR 1.6	3,500,000.00	17,054,909.71
6895448	TOKYO GAS CO LTD	3,552,460.00	16,166,464.46
5852842	ACCOR SA COMMON STOCK EUR3.0	500,000.00	15,780,261.48
6897217	TOSHIBA CORP	3,000,000.00	15,440,312.78
B12TR11	ATEA ASA COMMON STOCK NOK10.0	2,000,000.00	14,074,244.46
5738298	SOL MELIA SA EUR 0.2	1,616,000.00	13,481,151.72
5641567	CARREFOUR SA COMMON STOCK EUR2.5	300,000.00	13,469,433.20
67786210	LUKOIL OAO SPON ADR ADR RUB.025	238,600.00	12,945,803.92
4665148	OUTOKUMPU OYJ	750,000.00	12,836,333.99
B00ZG06	NORDIC SEMICONDUCTOR ASA NOK 0.0	2,879,000.00	12,609,813.00
7110388	ROCHE HLDG AG	86,000.00	11,738,228.28
B1XH026	VINCI SA	250,000.00	11,216,116.51
2897222	TORONTO DOMINION BK ONT NPV	162,435.00	10,965,533.99
2696980	POTASH CORP SASK COM	80,000.00	10,064,075.35
5705946	BANCO SANTANDER SA EUR 0.5	750,000.00	9,489,815.58

**SALES:**

<b>Cusip</b>	<b>Company Name</b>	<b>Shares Sold</b>	<b>\$ Amount Sold</b>
4588825	DANSKE BANK AB DKK 10.0	4,000,000.00	87,742,167.70
4741844	MERCK KGAA	874,209.00	73,772,628.82
5966516	SOCIETE GENERALE EUR 1.25	1,500,000.00	71,071,503.10
5671735	SANOFI-AVENTIS SA EUR 2.0	1,000,000.00	61,931,209.59
6900643	TOYOTA MOTOR CORP	1,658,800.00	59,048,590.99
6076146	WESTPAC BANKING CORP	2,500,000.00	49,969,280.10
4065663	ABERTIS INFRAESTRU	2,500,000.00	44,441,901.87
6435145	HONDA MOTOR CO LTD	1,031,700.00	30,972,965.24
6335171	MITSUBISHI UFJ FINANCIAL GROUP	5,691,300.00	26,907,571.78
6349268	FOSTER'S GROUP LTD	4,949,405.00	26,003,213.46
6298542	EAST JAPAN RAILWAY	328,100.00	21,998,612.36
6563024	SUMITOMO MITSUI FINANCIAL GROUP	739,100.00	21,521,114.06
6804585	SHIN-ETSU CHEMICAL	442,920.00	21,487,860.49
6572707	PANASONIC CORP	1,617,600.00	21,307,768.72
B033F22	CENTRICA ORD GBP 0.061728395	4,000,000.00	19,866,275.40
6639550	NINTENDO CO LTD JPY 50.0	67,400.00	19,532,290.83
6172323	CANON INC.	461,000.00	18,148,315.33
4058061	BANCO ESPIRITO SANTO-REG	4,104,526.00	18,079,453.18
6642569	NIPPON STEEL CORP NPV	5,044,340.00	17,051,013.79
6870445	TAKEDA PHARMACEUTICAL CO	374,500.00	16,929,228.68

**EXHIBIT 23**  
**COMMON PENSION FUND E**  
**20 Largest Total Purchases and Sales for Alternative Investments**  
**7/1/10 through 8/31/10**

**PURCHASES:**

<b>CUSIP</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
75699K996	REALTY ASSOCIATES FUND VIII LIMITED PARTNERSHIP	97,388,259.01	97,388,259.01
ACI004QD0	NJDOI/GMAM CT HGH GRD PRTRN II REIT	80,209,874.06	80,209,874.06
671994937	OAK HILL CAPITAL PARTNERS II LIMITED EQUITY PARTNERSHIP	42,339,937.62	42,339,937.62
75899K911	REALTY ASSOCIATES FUND IX LIMITED PARTNERSHIP	40,000,000.00	40,000,000.00
ACI004R15	TUCKER DEVELOPMENT ACQUISITION REIT	31,075,000.00	31,075,000.00
77099B915	TPG PARTNERS VI LIMITED PARTNERSHIP	30,639,974.00	30,639,974.00
913QTR900	LINDSAY GOLDBERG III LP	30,330,413.00	30,330,413.00
57399D928	MATLIN PATTERSON GLB OPP PRTRN III LP	17,894,200.00	17,894,200.00
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER LIMITED PARTNERSHIP	17,700,000.00	17,700,000.00
ACI004RI8	SONJ PVT OPPORTUNITIES FND II LIMITED PARTNERSHIP	17,500,000.00	17,500,000.00
82799Y934	SILVER LAKE PARTNERS III LIMITED PARTNERSHIP	16,703,345.00	16,703,345.00
93399Y968	WARBURG PINCUS PRVT EQUITY X LIMITED PARTNERSHIP	16,000,000.00	16,000,000.00
ACI004S55	NJHL EUR BUYOUT FND SER A LIMITED PARTNERSHIP	13,006,743.58	13,006,743.76
ACI004R07	ASIA DRAGON FUND LIMITED REIT	12,784,466.00	12,784,466.00
02299C968	COURT SQUARE CAPITAL PARTNERS II LP	11,053,087.00	11,053,087.00
ACI004RB3	AUDAX MEZZANINE FUND II LIMITED PARTNERSHIP	10,116,867.24	10,116,867.24
ACI004S48	NJHL EUR BUYOUT FND II SER B LIMITED PARTNERSHIP	9,799,971.66	9,799,971.66
ACI004QN8	CSFB NJDI INVESTMENT FUND LIMITED PARTNERSHIP	9,656,688.69	9,656,688.69
50509A934	LASALLE ASIA OPPNTY FNDIII LTD LIMITED PARTNERSHIP	9,427,609.00	9,427,609.00
14399C921	CARLYLE REALTY PARTNERS V LP	8,893,269.00	8,893,269.00

**SALES:**

<b>CUSIP</b>	<b>Company Name</b>	<b>Shares Purchased</b>	<b>\$ Amount Purchased</b>
57399D928	MATLIN PATTERSON GLB OPP PRTRN III LP	11,894,321.06	11,894,321.06
381999929	GOLDEN TREE PARTNERS LP LP	9,047,584.30	9,047,584.30
88699C971	WESTBROOK REAL ESTATE FD VIII	7,612,632.00	7,612,632.00
53399C911	LINDSAY GOLDBERG + BESSEMER II LP	7,446,794.00	7,446,794.00
89299E979	TPG FINANCIAL PARTNERS LP	4,194,419.00	4,194,419.00
ACI004RD9	CARLYLE MEZZANINE PTRS FNDII LIMITED PARTNERSHIP	4,147,835.00	4,147,835.00
946831914	WAYZATA OPPORTUNITIES FUND II	3,500,000.00	3,500,000.00
14399C921	CARLYLE REALTY PARTNERS V LP	3,244,265.00	3,244,265.00
ACI004Z24	ANACAP FINANCIAL PARTNERS II LIMITED PARTNERSHIP	2,379,243.45	2,379,243.45
913QTR900	LINDSAY GOLDBERG III LP	2,302,545.00	2,302,545.00
68299M959	ONEX PARTNERS II LP	2,174,561.00	2,174,561.00
913WVC907	NB SECONDARY OPP FUND II LP	1,896,247.58	1,896,247.58
ACI004X83	CSFB/NJDI EMER OPP FD 2008 1 LIMITED PARTNERSHIP	1,797,167.45	1,797,167.45
980SLK907	SHERIDAN PROD PARTNERS IA LP	1,500,000.00	1,500,000.00
ACI004RB3	AUDAX MEZZANINE FUND II LIMITED PARTNERSHIP	1,364,109.58	1,364,109.58
ACI004RE7	CS/NJDI EMERGING OPPS FND LIMITED PARTNERSHIP	1,179,493.36	1,179,493.36
652998964	NEWSTONE CAPITAL PARTNERS LP	1,131,021.00	1,131,021.00
05799V964	BDCM OPPORTUNITY FUND II LP	1,075,673.16	1,075,673.16
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER LIMITED PARTNERSHIP	869,452.90	869,452.90
990HBF901	PARTNERS GROUP SECONDARY 2006 LP	843,308.47	843,308.47

## EXHIBIT 23

## COMMON PENSION FUND E

## 20 Largest Total Purchases and Sales for Alternative Investments

## PURCHASES:

8/1/10 through 8/31/10

CUSIP	Company Name	Shares Purchased	\$ Amount Purchased
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER LIMITED PARTNERSHIP	16,700,000.00	16,700,000.00
913QTR900	LINDSAY GOLDBERG III LP	12,814,177.00	12,814,177.00
ACI004R07	ASIA DRAGON FUND LIMITED REIT	12,784,466.00	12,784,466.00
ACI004RB3	AUDAX MEZZANINE FUND II LIMITED PARTNERSHIP	7,284,300.00	7,284,300.00
82799Y934	SILVER LAKE PARTNERS III LIMITED PARTNERSHIP	6,904,883.00	6,904,883.00
77099B915	TPG PARTNERS VI LIMITED PARTNERSHIP	6,856,886.00	6,856,886.00
ACI004RH0	NJHL EUR BUYOUT FND SER C LIMITED PARTNERSHIP	6,567,471.01	6,567,471.01
998DZX907	RLJ REAL ESTATE FUND III LP	6,290,268.00	6,290,268.00
95099D913	WELSH CARSON ANDERSON STOWE XI LP	5,495,254.00	5,495,254.00
ACI004QD0	NJDOI/GMAM CT HGH GRD PRTRN II REIT	5,247,355.32	5,247,355.32
36299S979	GTCR FUND IX/A LIMITED PARTNERSHIP	5,202,665.00	5,202,665.00
ACI004RD9	CARLYLE MEZZANINE PTRS FNDII LIMITED PARTNERSHIP	4,579,373.00	4,579,373.00
124899956	CB RICHARD ELLIS STRATEGIC U.S OPPORTUNITY PARTNERS V LP	4,417,612.00	4,417,612.00
ACI004Z24	ANACAP FINANCIAL PARTNERS II LIMITED PARTNERSHIP	3,398,939.43	4,379,193.57
884999962	THOMAS H LEE EQUITY FUND VI LIMITED PARTNERSHIP	4,280,899.00	4,280,899.00
ACI004QN8	CSFB NJDI INVESTMENT FUND LIMITED PARTNERSHIP	3,656,688.69	3,656,688.69
ACI004S30	NEW JERSY ASIA INVESTORS LIMITED PARTNERSHIP	3,051,121.00	3,051,121.00
ACI004QF5	NJDOI/GMAM CORE PLUS REAL EST REIT	3,035,595.69	3,035,595.69
89299E979	TPG FINANCIAL PARTNERS LP	2,362,528.00	2,362,528.00
ACI004RE7	CS/NJDI EMERGING OPPS FND LIMITED PARTNERSHIP	2,329,825.00	2,329,825.00

## SALES:

CUSIP	Company Name	Shares Purchased	\$ Amount Purchased
381999929	GOLDEN TREE PARTNERS LP LP	9,047,584.30	9,047,584.30
88699C971	WESTBROOK REAL ESTATE FD VIII	7,612,632.00	7,612,632.00
89299E979	TPG FINANCIAL PARTNERS LP	4,194,419.00	4,194,419.00
ACI004RD9	CARLYLE MEZZANINE PTRS FNDII LIMITED PARTNERSHIP	4,147,835.00	4,147,835.00
946831914	WAYZATA OPPORTUNITIES FUND II	3,500,000.00	3,500,000.00
53399C911	LINDSAY GOLDBERG + BESSEMER II LP	3,177,650.00	3,177,650.00
ACI004Z24	ANACAP FINANCIAL PARTNERS II LIMITED PARTNERSHIP	2,379,243.45	2,379,243.45
68299M959	ONEX PARTNERS II LP	2,174,561.00	2,174,561.00
ACI004X83	CSFB/NJDI EMER OPP FD 2008 1 LIMITED PARTNERSHIP	1,797,167.45	1,797,167.45
ACI004RE7	CS/NJDI EMERGING OPPS FND LIMITED PARTNERSHIP	1,179,493.36	1,179,493.36
05799V964	BDCM OPPORTUNITY FUND II LP	1,075,673.16	1,075,673.16
652998964	NEWSTONE CAPITAL PARTNERS LP	1,034,682.00	1,034,682.00
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER LIMITED PARTNERSHIP	869,452.90	869,452.90
ACI004S30	NEW JERSY ASIA INVESTORS LIMITED PARTNERSHIP	758,310.00	758,310.00
648992998	KPS SPECIAL SITUATIONS FND III LIMITED PARTNERSHIP	702,511.66	702,511.66
913WVC907	NB SECONDARY OPP FUND II LP	670,652.58	670,652.58
ACI004QN8	CSFB NJDI INVESTMENT FUND LIMITED PARTNERSHIP	663,841.02	663,841.02
ACI004XC4	CSFB/NJDI INVESTMENT SER 2006 LIMITED PARTNERSHIP	430,757.39	430,757.39
ACI004QF5	NJDOI/GMAM CORE PLUS REAL EST REIT	396,992.38	396,992.38
ACI004S55	NJHL EUR BUYOUT FND SER A LIMITED PARTNERSHIP	250,000.00	250,000.00

Schedule 24

As of August 31, 2010

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio Provided From: The PrivateEdge Group

The Schedule 24 Report presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	SIC Presentation Date	Inception Date	Commitment	Contribution	Distribution	Remaining Commitment
<b>Total</b>						
<b>Private Equity</b>						
Anacap Financial Partners II	Mar-08	May-08	123,598,246	47,009,981	17,570,816	93,232,965
Apollo Investment Fund VI, L.P.	Jul-05	Nov-05	100,000,000	123,873,753	41,029,539	12,680,896
Audax Mezzanine Partners II	Sep-06	Nov-06	50,000,000	45,340,233	11,966,655	4,659,767
Avenue Asia Special Situations Fund IV	Jul-06	Aug-06	30,000,000	26,283,722	4,636,408	3,716,278
Avenue Special Situations IV	Oct-05	Nov-05	20,000,000	20,000,000	10,643,485	0
Avenue Special Situations Fund V, LP	Apr-07	May-07	200,000,000	200,000,000	5,358,464	0
BDCM Opportunity Fund II, L.P.	Dec-05	Feb-06	40,000,000	36,471,183	13,600,211	13,514,039
Blackstone Capital Partners V, L.P.	Jul-05	Oct-05	100,000,000	88,729,087	4,783,407	15,429,046
Blackstone Mezzanine Partners II, LP	Apr-06	Apr-06	45,000,000	39,802,128	13,454,052	8,019,572
Carlyle Mezzanine Partners II, L.P.	Dec-07	Dec-07	75,000,000	39,830,487	18,630,950	46,663,328
Carlyle Mezzanine Partners, L.P.	Apr-06	May-06	50,000,000	48,600,792	18,449,591	4,305,770
Centerbridge Capital Partners, L.P.	Jun-06	Jun-06	80,000,000	94,584,405	32,528,293	13,795,311
Court Square Capital Partners II, L.P.	Mar-07	May-07	100,000,000	52,593,003	47,771,443	47,771,443
CS/NJDI Emerging Opp	Jan-07	Apr-07	200,000,000	103,935,576	26,075,104	115,047,515
CSFB/NJDI Investment Fund	Aug-05	Nov-05	650,000,000	338,697,290	38,528,081	338,682,633
DLJ Merchant Banking Partners IV, LP	Jun-06	Jun-06	50,000,000	46,019,746	5,865,448	3,980,254
Fairview Capstone Partners II, LP	Jun-08	Sep-08	100,000,000	17,759,287	0	82,240,713
Fairview Capstone Partners, LP	Jan-07	May-07	100,000,000	40,600,379	369,423	59,399,621
Gleacher Mezzanine Fund II, LP	Aug-06	Nov-06	40,000,000	17,669,185	4,500,868	22,330,815
GS Private Equity Partners (NJ) II	Aug-05	Feb-06	141,833,451	141,833,451	3,947,169	59,131,346
GS Private Equity Partners (NJ) II	Mar-07	Jul-07	206,628,534	60,637,817	282,540	136,882,515
GSO Capital Opportunities Fund, LP	May-08	Jul-08	100,000,000	67,248,108	19,851,508	38,912,830
GTCR IX, L.P.	Jun-06	Sep-06	70,000,000	54,139,763	4,425,614	15,860,237
Hellman & Friedman Capital Partners VI	Dec-06	Apr-07	100,000,000	74,046,177	3,886,014	25,966,141
HIG Bayside Debt & LBO II	May-08	May-08	100,000,000	35,166,667	4,441,952	64,833,333
InterMedia Partners VII, L.P.	Nov-05	Dec-05	75,000,000	80,614,555	11,190,115	5,339,938
JP Morgan Direct/Pooled VC Insitit III	Feb-06	Jun-06	50,000,000	28,802,152	1,825,237	21,197,848
JP Morgan Direct VC Institutional III			10,000,000	865,450	0	9,134,550
JP Morgan Pooled VC Institutional III			40,000,000	27,936,702	1,825,237	12,063,298
JLL Partners Fund V, L.P.	Nov-05	Dec-05	50,000,000	48,019,738	10,966,780	6,131,109
JLL PARTNERS FUND VI, LP	May-08	Jun-08	150,000,000	71,203,972	37,531,898	116,327,926
KPS Special Situations Fund III, LP	Apr-07	May-07	25,000,000	11,224,991	5,176,832	17,403,398
Lexington Capital Partners VI-A	May-06	Jun-06	50,000,000	42,108,380	11,430,264	7,891,620
Lindsay Goldberg III, L.P.	Jul-08	Jul-08	200,000,000	39,170,547	1,832,097	161,643,413
Lindsay, Goldberg & Bessemer II, L.P.	May-06	Jul-06	100,000,000	85,884,227	6,596,405	14,115,773
Madison Dearborn Capital Partners V, LP	Mar-06	May-06	125,000,000	109,712,943	5,194,059	15,287,057
MatlinPatterson Global Opps. Ptnrs. III	Apr-07	Jun-07	100,000,000	71,999,894	8,253,466	28,000,106
MHR Institutional Partners III, L.P.	Jun-06	May-07	75,000,000	54,750,000	4,894,655	23,542,316
NB Crossroads Fund XVIII	Aug-06	Nov-06	50,000,000	35,500,000	1,135,611	14,500,000
NB Sec Opps Offshore Fund II LP	Jul-08	Jul-08	100,000,000	33,302,083	4,187,727	67,168,530
NB/NJ Custom Investment Fund	Mar-07	Aug-07	100,000,000	55,980,953	7,142,857	51,161,904
New Jersey Asia Investors, L.P.	Nov-07	Jan-08	100,000,000	35,222,614	14,001,918	71,279,637
New Mountain Partners III, L.P.	May-07	May-07	100,000,000	46,588,999	15,017,721	66,991,828
Newstone Capital Partners, L.P.	Dec-06	Feb-07	50,000,000	56,235,518	21,764,781	5,781,214
NJHL European BO Investment II Series B	Nov-06	Apr-07	200,000,000	70,879,766	1,627,679	129,120,235
NJHL European Buyout Investment Series A	Aug-05	Feb-06	200,000,000	135,408,173	6,378,108	64,591,827

**Schedule 24**  
**As of August 31, 2010**

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio  
Provided From: The PrivateEdge Group

The Schedule 24 Report presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	SIC Presentation	Date	Inception Date	Commitment	Contribution	Distribution	Remaining Commitment
<b>Total</b>							
NJHL European Buyout Investment Series C		Mar-08	Mar-08	200,000,000	73,496,312	6,691,242	126,503,688
Oak Hill Capital Partners II, L.P.		Jun-05	Jul-05	75,000,000	79,058,517	17,660,497	3,644,226
Oak Hill Capital Partners III, L.P.		Sep-07	Oct-07	250,000,000	180,777,768	36,873,917	105,384,090
OCM Mezzanine Fund II, L.P.		Feb-06	Mar-06	50,000,000	57,200,000	20,502,404	5,775,000
Onex Partners II, LP		Jul-06	Aug-06	100,000,000	87,897,203	11,064,250	12,102,797
Onex Partners III, LP		Nov-08	Dec-08	100,000,000	9,174,926	91,648	90,825,074
Partners Group Secondary 2006 LP		May-06	Sep-06	50,695,800	48,888,731	18,705,338	7,635,139
Partners Group Secondary 2008, L.P.		Sep-08	Sep-08	81,735,038	31,440,349	1,365,168	48,559,413
Quadrangle Capital Partners II		Jun-05	Aug-05	50,000,000	41,878,036	9,170,201	12,346,050
Sheridan Production Partners I		Jul-07	Aug-07	50,000,000	42,750,000	7,625,000	9,500,000
Silver Lake Partners III, LP		Jan-07	Jan-07	100,000,000	60,238,831	3,963,056	43,724,225
SONJ Private Opportunities Fund II, L.P.		Nov-07	Nov-07	200,000,000	70,471,481	51,062	129,528,519
SONJ Private Opportunities Fund, L.P.		Oct-05	Sep-06	100,000,000	96,659,210	249,916	3,340,790
SONJ Private Opportunities Sidecar, L.P.		Nov-07	Apr-08	200,000,000	12,068,094	0	187,931,906
Tenaska Power Fund II, L.P.		Feb-08	Sep-08	100,000,000	56,063,383	2,534,063	43,936,617
The Resolute Fund II, L.P.		Dec-07	Dec-07	100,000,000	33,508,839	794,970	66,550,775
Thomas H. Lee Equity Partners Fund VI		Apr-07	Apr-07	75,000,000	46,133,828	859,515	29,405,957
TPG Financial Partners, L.P.		May-08	May-08	47,807,307	31,522,685	4,194,419	16,284,622
TPG Partners V, L.P.		Mar-06	Sep-06	250,000,000	247,690,344	43,242,392	33,694,201
TPG Partners VI, L.P.		May-08	May-08	360,000,000	106,452,822	3,826,862	253,547,178
TPG (STAR), LP		Feb-07	Mar-07	100,000,000	58,945,049	94,760	41,054,951
Vista Equity Partners Fund III, L.P.		May-07	Jul-07	100,000,000	77,569,812	0	22,430,188
Warburg Pincus Private Equity IX, LP		Jun-05	Aug-05	200,000,000	200,000,000	37,604,400	0
Warburg Pincus Private Equity VIII		Jun-06	Jun-06	25,750,000	26,883,000	26,879,012	0
Warburg Pincus Private Equity X, LP		Sep-07	Oct-07	400,000,000	225,000,000	1,342,675	175,000,000
Wayzata Opportunities Fund II, LLC		Nov-07	Dec-07	100,000,000	99,000,000	37,500,000	38,500,000
Wayzata Opportunities Fund, LLC		Dec-05	Feb-06	40,000,000	50,312,000	18,112,000	7,800,000
Welsh, Carson, Anderson & Stowe XI, L.P.		Sep-08	Oct-08	100,000,000	22,720,324	0	77,279,676
WLR Recovery Fund IV, LP		Oct-07	Oct-07	100,000,000	51,425,645	6,815,530	48,574,355
<b>Private Equity Subtotal</b>				<b>8,536,214,924</b>	<b>5,198,708,913</b>	<b>789,270,655</b>	<b>3,755,371,484</b>
<b>Real Estate</b>							
AEW Cove Property Trust U.S. Inc.		Apr-07	Oct-07	100,000,000	100,000,000	7,537,911	0
ARA Asia Dragon Limited		Jul-07	Sep-07	100,000,000	63,870,000	0	36,130,000
Blackrock Diamond Property Fund		Nov-05	Nov-05	50,000,000	50,000,000	578,791	0
Blackstone Real Estate V		Feb-06	Feb-06	75,000,000	70,413,851	23,565,281	17,425,477
Blackstone Real Estate VI		Feb-07	Feb-07	100,000,000	48,515,404	90,400	51,528,373
Capmark Comm Realty Partners II LP		Feb-06	Mar-06	75,000,000	64,224,413	4,363,201	10,775,587
Capmark Commercial Realty Partners III		Jul-07	Aug-07	50,000,000	38,883,584	0	11,116,416
Capmark UK Realty Partners, LP		Dec-06	Mar-07	49,196,135	47,625,409	0	18,629
Capri Urban		Apr-07	Sep-07	50,000,000	30,285,400	0	19,714,600
Carlyle Realty Partners V LP		Nov-06	Feb-07	100,000,000	100,201,995	13,646,501	13,167,524
CBRE Strategic Partners Europe Fund III		Feb-07	May-07	53,811,901	53,981,104	0	686,313
CBRE Strategic Partners U.S. Opp V		Sep-07	Nov-07	75,000,000	27,516,554	1,875,053	49,101,297
CBRE Strategic Partners US Fund IV		Nov-05	Dec-05	50,000,000	50,000,000	0	0
CIM Fund III, L.P.		Apr-07	Jul-07	50,000,000	11,434,014	61,143	38,565,986
CIM Urban REIT, LLC		Apr-06	Jun-06	50,000,000	50,000,000	4,759,181	0

Schedule 24  
As of August 31, 2010

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio Provided From: The PrivateEdge Group

The Schedule 24 Report presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

	SIC Presentation	Date	Inception Date	Commitment	Contribution	Distribution	Remaining Commitment
<b>Total</b>							
CPI Capital Partners Europe	Mar-06	Nov-06	78,128,104	60,033,621	4,730,682	23,585,627	
Five Mile Capital Partners II, LP	Oct-07	Dec-07	100,000,000	70,000,000	255,538	30,000,000	
Guggenheim Structured RE II	Feb-06	Mar-06	50,000,000	50,000,000	1,165,365	0	
Guggenheim Structured Real Estate III	Sep-07	Sep-07	100,000,000	100,000,000	15,899,040	0	
Heitman America Real Estate Trust, L.P.	Nov-06	Jan-07	100,000,000	75,890,000	7,208,636	24,110,000	
JP Morgan Alternative Property Fund II	Dec-05	Mar-06	50,000,000	50,000,000	0	0	
L&B Diversified Strategy Partners, LP	Sep-07	Mar-08	34,300,000	26,924,814	248,808	7,375,186	
LaSalle Asia Opportunity Fund III	Jul-07	Jul-07	100,000,000	36,312,989	642,083	64,329,094	
Lehman Brothers Real Estate Partners III	May-08	May-08	100,000,000	41,257,053	0	58,742,947	
MacFarlane Urban Real Estate Fund II, LP	Jul-06	Nov-06	75,000,000	61,061,071	1,652,837	15,591,766	
NJDO/GMAM Core Plus RE Investment	Sep-07	May-08	100,000,000	38,220,393	2,716,422	61,779,607	
NJDO/GMAM CT High Grade II	May-08	May-08	500,000,000	355,848,316	9,525,933	144,151,684	
NJDO/GMAM Opp RE Investment Program	Sep-07	May-08	50,000,000	1,586,287	0	48,413,713	
PLA Residential Fund III	Feb-08	Feb-08	50,000,000	36,557,283	0	13,442,717	
Prime Property Fund	Nov-06	Aug-07	150,000,000	150,000,000	3,101,378	0	
PRISA II	Dec-06	Jun-07	100,000,000	100,000,000	1,075,672	0	
PRISA Real Estate Separate Account	Sep-06	Dec-06	300,000,000	300,000,000	6,224,378	0	
Realty Associates Fund IX	Aug-08	Aug-08	100,000,000	40,000,000	44,853	60,000,000	
Realty Associates Fund VIII	Jul-06	Aug-06	100,000,000	100,000,000	4,428,231	0	
RLJ Lodging Fund II	Jul-06	Sep-06	75,000,000	75,000,000	12,673,470	0	
RLJ Real Estate Fund III	Jul-07	Aug-07	75,000,000	22,258,869	0	52,741,131	
RREEF Global Opportunity Fund II	Apr-06	Oct-06	100,000,000	100,000,000	0	0	
Tucker Development/Acquisition Fund	Oct-07	Oct-07	50,000,000	31,075,000	0	18,925,000	
Walton Street Mexico Fund I, LP	Feb-08	Jun-08	25,000,000	6,250,000	0	18,750,000	
Walton Street Real Estate Fund Sidecar V	Nov-06	Dec-06	25,000,000	25,000,000	0	0	
Walton Street Real Estate Fund V	Mar-06	Jun-06	75,000,000	75,000,000	0	0	
Walton Street Real Estate Fund VI	Jul-07	Oct-07	75,000,000	25,500,000	0	49,500,000	
Warburg Pincus Real Estate Fund I	Jul-06	Sep-06	100,000,000	95,000,000	2,000,000	5,000,000	
Westbrook Real Estate Fund VIII	Feb-08	Feb-08	100,000,000	10,980,414	8,935,669	96,632,218	
Westbrook VII	Nov-06	Jan-07	40,000,000	40,000,000	1,624,243	0	
<b>Real Estate Subtotal</b>			<b>4,005,436,139</b>	<b>3,006,707,838</b>	<b>140,650,200</b>	<b>1,041,300,891</b>	
<b>Hedge Fund</b>							
AG Garden Partners, LP	Jan-06	Mar-06	150,000,000	150,000,000	0	0	
Archieleigo Partners, LP	Jan-06	Jun-06	150,000,000	150,000,000	0	0	
Arden Alternative Advisors	Feb-06	Jun-06	100,000,000	100,000,000	0	0	
Ascend Partners Fund II, LP	Apr-07	Jul-07	75,000,000	75,000,000	0	0	
Asia Century Quest Capital LCC	May-08	Aug-08	75,000,000	75,000,000	0	0	
Canyon Value Realization Fund	Mar-07	Jun-07	75,000,000	75,000,000	0	0	
Centerbridge Credit Partners	Oct-07	Oct-07	100,000,000	100,000,000	0	0	
Davidson Kempner	Nov-06	Dec-06	100,000,000	100,000,000	0	0	
Farallon Capital Inst. Partners, L.P.	Apr-07	Jun-07	150,000,000	150,000,000	0	0	
Glenview Institutional Partners, LP	Jul-07	Aug-07	75,000,000	75,000,000	0	0	
Golden Tree Mast Fund-L1	Nov-06	Jan-07	100,000,000	100,000,000	58,759,902	0	
GS Multi-Strategy Portfolio (NJ) LLC	Feb-06	Aug-06	550,000,000	550,000,000	0	0	
Ironbound Partners Overseas L TD.	Jun-08	Aug-08	75,000,000	75,000,000	0	0	
King Street Capital	Nov-06	Feb-07	100,000,000	100,000,000	0	0	
Knight Vinke Institutional Partners II	Mar-08	Jun-08	102,079,686	63,784,121	28,334,167	51,924,703	

Schedule 24

As of August 31, 2010

Provided To: New Jersey Common Pension Fund E - Private Equity Portfolio Provided From: The PrivateEdge Group

The Schedule 24 Report presents underlying fund level information including the Portfolio's original commitments, funded amounts to date, remaining commitments and the distributions to date.

SIC Presentation		Inception Date	Commitment	Contribution	Distribution	Remaining Commitment
Date						
<b>Total</b>						
Level Global LP	Dec-07	Feb-08	75,000,000	75,000,000	0	0
Marathon Special Opp Fund, LTD	Mar-08	Jul-08	100,000,000	100,000,000	0	0
Omega Overseas Partners Ltd. Class-B	Dec-06	Jan-07	75,000,000	75,000,000	0	0
OZ Domestic Partners II, Ltd.	Jan-06	Jun-06	150,000,000	150,000,000	0	0
Pershing Square LP	Mar-10	Apr-10	100,000,000	100,000,000	0	0
Pimco Distressed Mortgage Fund, LP	Oct-07	Oct-07	113,000,000	113,000,000	176,235	0
Proleg Partners, LP	Apr-07	Jun-07	150,000,000	150,000,000	0	0
RC Woodley Park, LP	Feb-06	Aug-06	500,000,000	509,971,562	19,619,024	0
Rock Creek Partners Fund I	Jun-07	Jun-07	50,000,000	20,233,802	13,004,934	0
Satellite Fund II	Feb-07	Apr-07	100,000,000	100,000,000	62,839,356	0
York Capital Management, LP	Jan-07	Feb-07	100,000,000	100,000,000	0	0
<b>Hedge Fund Subtotal</b>			<b>3,490,079,686</b>	<b>3,431,989,485</b>	<b>182,733,617</b>	<b>51,924,703</b>
<b>Common Pension Fund B</b>						
AG Diversified Credit Strategies LP	Sep-07	Oct-07	150,000,000	150,000,000	0	0
BlackRock Credit Investors	Sep-07	Oct-07	400,000,000	346,776,189	61,564,893	53,223,811
BlackRock Credit Investors Co-Invest	Oct-09	Oct-09	144,000,000	89,418,833	60,374,862	54,581,167
Canyon Special Opportunities (Cayman)	Sep-07	Sep-07	100,000,000	100,000,000	0	0
Canyon Special Opportunities (Cayman) II	Sep-07	Sep-07	49,500,000	49,500,000	49,500,000	0
Golden Tree Opportunities LP-Class D	Sep-07	Sep-07	149,500,000	150,500,000	0	0
Oaktree Loan Fund LP	Sep-07	Oct-07	200,000,000	200,000,000	192,811,643	0
Och Ziff Capital	Mar-10	Apr-10	300,000,000	205,413,452	0	94,586,548
TAC 2007, LP	Sep-07	Oct-07	128,530,670	104,755,112	9,548,980	23,775,558
<b>Common Pension Fund B Subtotal</b>			<b>1,621,530,670</b>	<b>1,396,363,586</b>	<b>373,800,379</b>	<b>224,167,084</b>
<b>Real Assets</b>						
Barclays Bank Note	Mar-10	Jun-10	100,000,000	100,000,000	0	0
Cargill ProAlpha (Commodity Linked Note)	Mar-10	Apr-10	150,000,000	150,000,000	0	0
Gresham Commodity Fund (ETAP)	Sep-07	Feb-08	200,000,000	200,000,000	0	0
Gresham Commodity Fund (TAP)	Sep-07	Nov-07	200,000,000	200,000,000	0	0
JP Morgan Contag Beta ER Index (Note)	Apr-10	May-10	150,000,000	150,000,000	0	0
Schroders Commodity Portfolio	Sep-07	Jan-08	500,000,000	450,000,000	0	50,000,000
<b>Real Assets Subtotal</b>			<b>1,300,000,000</b>	<b>1,250,000,000</b>	<b>0</b>	<b>50,000,000</b>
<b>Grand Total</b>			<b>18,953,261,419</b>	<b>14,283,769,822</b>	<b>1,496,454,851</b>	<b>5,122,764,162</b>

Note: The conversion of global custodians is in progress, therefore, report is based on the most accurate information available at the time, but may be subject to change upon final reconciliation.



**Exhibit 24a**  
Schedule of Hedge Fund Investment by Type

<u>Type/Funds</u>	<u>Amount Invested</u>	<u>08/31/10 NAV Estimated*</u>	<u>Total Return Date of Investment Through 8/31/2010 Estimated (Subject to Change)*</u>	<u>Total 2010 YTD Return Estimated*</u>
<b>Fund of Funds</b>				
Arden Alternative Advisors	100,000,000	93,739,890	-6.19%	1.63%
Goldman Sachs Multi-Strategy Portfolio (NJ), LLC	250,000,000			
Goldman Sachs Multi-Strategy Portfolio (NJ), LLC	50,000,000	593,162,099	18.55%	0.27%
Goldman Sachs Multi-Strategy Portfolio (NJ), LLC	250,000,000			
RC Woodley Park, LP	150,000,000			
RC Woodley Park, LP	70,000,000			
RC Woodley Park, LP	-11,545,556			
RC Woodley Park, LP	15,000,000			
RC Woodley Park, LP	-7,889,460	491,708,075	5.04%	0.14%
RC Woodley Park, LP	15,000,000			
RC Woodley Park, LP	9,971,562			
RC Woodley Park, LP	250,000,000			
Rock Creek Partners Fund I (C) (F)	9,029,085			
Rock Creek Partners Fund I (C) (F)	7,889,460	1,681,779	-7.50%	-13.31%
Rock Creek Partners Fund I (C)	-9,971,562			
Blackstone Pacific Opportunity Fund	100,000,000	4,426,229	N/A	N/A
Blackstone Pacific Opportunity Fund (H)	-84,084,000			
Blackstone Emerging Markets Fund	100,000,000	3,803,146	N/A	N/A
Blackstone Emerging Markets Fund (H)	-70,200,000			
Protégé Partners LP	75,000,000			
Protégé Partners LP	25,000,000	145,671,801	-0.44%	0.78%
Protégé Partners (QP), Ltd.	50,000,000			
		1,408,280,919		
<b>Direct Investments</b>				
AG Garden Partners, LP (Angelo Gordon - Separate Act.)	150,000,000	156,918,018	10.47%	7.16%
Archipelago Partners, LP	150,000,000	175,829,530	19.48%	-1.58%
Ascend Partners Fund II, L.P.	75,000,000	85,472,309	13.96%	-0.09%
Asian Century Quest LP	37,500,000	81,239,486	10.27%	-0.86%
Asian Century Quest LP	37,500,000			
Canyon Value Realization Fund, L.P.	75,000,000	89,321,895	18.28%	7.83%
Centerbridge Credit Partners (D)	25,000,000			
Centerbridge Credit Partners (D)	25,000,000			
Centerbridge Credit Partners (D)	17,500,000	139,292,923	40.35%	12.33%
Centerbridge Credit Partners (D)	17,500,000			
Centerbridge Credit Partners (D)	15,000,000			
Davidson Kempner Institutional Partners	100,000,000	125,220,293	26.21%	5.97%
Farallon Capital Institutional Partners, L.P.	150,000,000	140,656,932	-6.46%	6.06%
Glennview Institutional Partners, L.P.	75,000,000	70,490,690	-4.66%	1.30%
Golden Tree Partners, L.P. (B)	100,000,000	11,914,146	-23.30%	4.10%
Golden Tree Partners, L.P. (B)(H)	-54,236,109			
Ironbound Global	75,000,000	52,943,473	-29.36%	-17.29%

**Exhibit 24a**  
Schedule of Hedge Fund Investment by Type

Knight Vinke (G)	22,887,767					
Knight Vinke (G)	15,130,214					
Knight Vinke (G)	10,407,191					
Knight Vinke (G)	4,653,097					
Knight Vinke (G)	-2,995,192					
Knight Vinke (G)	-12,044,823					
King Street Capital	100,000,000	143,004,329				
Level Global LP	75,000,000	84,557,533			42.29%	4.02%
Marathon Special Opportunity Fund	100,000,000	99,915,674			13.37%	8.85%
Omega Overseas Partners Ltd. Class-B	75,000,000	75,511,137			1.42%	2.97%
OZ Domestic Partners II, Ltd.	150,000,000	190,649,823			4.29%	1.25%
Pershing Square LP	100,000,000	95,749,874			30.91%	3.29%
PIMCO Distressed Mortgage Fund LP (A)	16,950,000				-4.30%	-4.30%
PIMCO Distressed Mortgage Fund LP (A)	16,950,000					
PIMCO Distressed Mortgage Fund LP (A)	22,600,000	136,401,443			20.87%	32.78%
PIMCO Distressed Mortgage Fund LP (A)	22,600,000					
PIMCO Distressed Mortgage Fund LP (A)	11,300,000					
PIMCO Distressed Mortgage Fund LP (A)	22,376,303					
Satellite Fund 1, L.P.	100,000,000					
Satellite Fund 1, L.P. (H)	-38,928,844					
Satellite Fund 1, L.P. (H)	-10,381,025	6,715,029				
Satellite Fund 1, L.P. (H)	-13,529,486					
York Capital Mgt	100,000,000	122,566,887			26.60%	0.16%
<b>Total Funded</b>		<b>3,301,938,622</b>				

**Note:**

- \* Unaudited estimates- Subject to change
- (A) Total committed investment is \$113 million
- (B) Latest data available as of 6/30/10
- (C) Returns are gross as the Partners fund is a private equity structure
- (D) Total committed investment is \$100 mil
- (E) Received \$2.4 mil in distribution from other investors
- (G) Total committed investment is \$100 million
- (H) Redemption distribution

**Exhibit 25  
CASH MANAGEMENT FUND  
8/31/10**

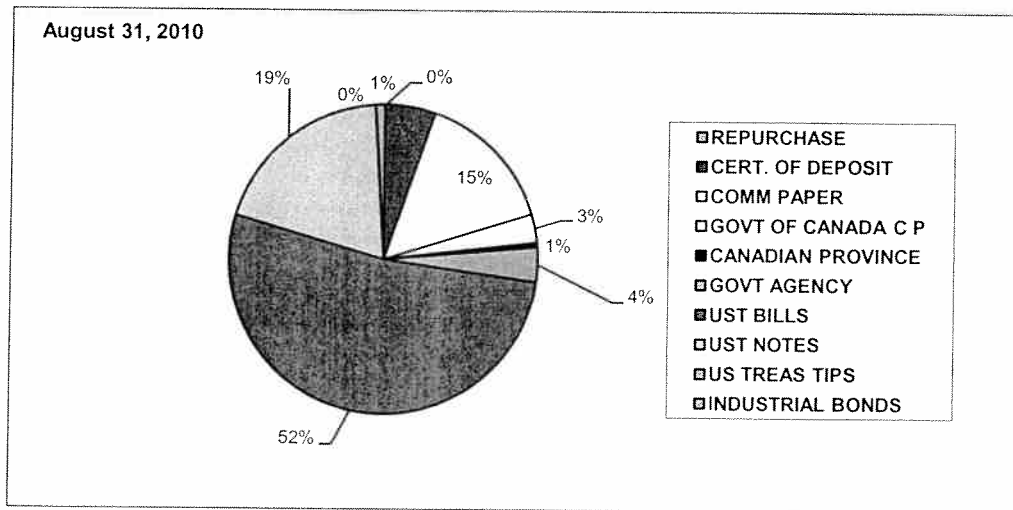
**PARTICIPATION**

	VALUE	PERCENTAGE
STATE	\$7,270	64.69%
NON-STATE	\$3,968	35.31%
TOTAL	\$11,238	100.00%

dollar amounts in millions

**PORTFOLIO RATES**

	STATE	NON-STATE	AVG.DAYS
8/31/2010	0.34	0.24	88



	Percentage	August 31, 2010
REPURCHASE	0.0	\$0
CERT. OF DEPOSIT	5.3	\$592,514,000
COMM PAPER	14.9	\$1,663,008,000
GOVT OF CANADA C P	3.0	\$335,000,000
CANADIAN PROVINCE	0.4	\$50,000,000
GOVT AGENCY	3.6	\$406,652,000
UST BILLS	52.3	\$5,836,313,000
UST NOTES	19.4	\$2,171,000,000
US TREAS TIPS	0.0	\$0
INDUSTRIAL BONDS	1.0	\$113,202,000
TOTALS	100.0	\$11,167,689,000

Total US Treas/Agency

75.3

**EXHIBIT 26  
OTHER FUNDS**

**Total Purchases for Fixed Income Required to be Reported by State Investment Council Regulations  
8/1/10 through 8/31/10**

**PURCHASES: TRUSTEES FOR THE SUPPORT OF PUBLIC SCHOOLS FUND:**

<b>Cusip</b>	<b>Company Name</b>	<b>Par Value</b>	<b>\$ Amount Purchased</b>
912828LF	UNITED STATES TREAS NTS	2,500,000.00	2,517,977.13

**PURCHASES: CASH MANAGEMENT FUND:**

68402LAE	ORACLE CORP NOTES	13,202,000.00	13,440,428.12
----------	-------------------	---------------	---------------

**Exhibit 27**  
 State Investment Council  
 August 31, 2010

Newly Reported Violations

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
		Nothing to report	

Status of Outstanding Violations Previously Reported

Date of Violation	Regulation Violated	Description of Violation	Date Corrected
5/18/2010	17:16-20.4(a)1	Investment in International Government and Agency Obligations of any one issuer cannot exceed 1% of the market value of any fund. Purchases of Government of Canada commercial paper in the Cash Management Fund totalling \$375 million exceed the limit of \$158 million.	Commercial Paper will mature in October 2010.